

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2025

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		1,197.57700		1,197.57700	0.00000	1,194.05100	1,194.05100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,219.56400		1,219.56400	0.00000	1,215.98700	1,215.98700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,241.91000		1,241.91000	0.00000	1,238.26600	1,238.26600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,264.40300		1,264.40300	0.00000	1,260.70500	1,260.70500		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,286.74500		1,286.74500	0.00000	1,282.93700	1,282.93700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,459.89800		1,459.89800	0.00000	1,453.93600	1,453.93600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,486.70200		1,486.70200	0.00000	1,480.64700	1,480.64700		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,513.94200		1,513.94200	0.00000	1,507.77500	1,507.77500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,541.36300		1,541.36300	0.00000	1,535.09700	1,535.09700		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,568.59900		1,568.59900	0.00000	1,562.16800	1,562.16800		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,235.44200		1,235.44200	0.00000	1,230.78200	1,230.78200		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,258.12500		1,258.12500	0.00000	1,253.39300	1,253.39300		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,281.17700		1,281.17700	0.00000	1,276.35700	1,276.35700		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,304.38100		1,304.38100	0.00000	1,299.48600	1,299.48600		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,327.43000		1,327.43000	0.00000	1,322.40200	1,322.40200		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		10.20606		86.79288	0.00000	10.28449	86.41668		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.33048		88.40749	0.00000	10.41242	88.02524		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.45911		86.25309	0.00000	10.54498	85.86365		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.60106		87.85014	0.00000	10.69102	87.45419		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.76446		85.60817	0.00000	10.85968	85.20208		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		11.17345		80.45975	0.00000	11.25666	79.93861		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.28908		81.95648	0.00000	11.37519	81.42652		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.41196		79.21209	0.00000	11.50134	78.67221		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.54111		80.67748	0.00000	11.63376	80.12826		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.68190		77.83675	0.00000	11.77865	77.27484		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		1,215.29200		1,215.29200	0.00000	1,210.86600	1,210.86600		0.00		0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,237.60500		1,237.60500	0.00000	1,233.11100	1,233.11100		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,260.28100		1,260.28100	0.00000	1,255.70300	1,255.70300		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,283.10700		1,283.10700	0.00000	1,278.45800	1,278.45800		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,305.78000		1,305.78000	0.00000	1,301.00300	1,301.00300		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		140.71596		140.71596	0.00000	140.66696	140.66696		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.33371		143.33371	0.00000	143.28537	143.28537		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.52394		144.52394	0.00000	144.47458	144.47458		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.20202		147.20202	0.00000	147.15301	147.15301		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.31175		148.31175	0.00000	148.25668	148.25668		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 06/11/2025	Bond Future	0.00		110.79391		110.79391	0.00000	110.79240	110.79240			1.15	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.45562		110.45562	0.00000	110.45536	110.45536			1.16	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.50476		112.50476	0.00000	112.50434	112.50434			0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.14858		112.14858	0.00000	112.14894	112.14894			0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.12888		114.12888	0.00000	114.12510	114.12510			0.09	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		132.95256		132.95256	0.00000	132.76930	132.76930			0.00	0.00	1,017,087,084.00	7,650	16,140.00
I2033	On 05/02/2026	Bond Future	0.00		135.42590		135.42590	0.00000	135.24071	135.24071			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.36702		136.36702	0.00000	136.17830	136.17830			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.89409		138.89409	0.00000	138.70308	138.70308			0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.75267		139.75267	0.00000	139.55321	139.55321			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		142.74331		142.74331	0.00000	142.73952	142.73952			0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.22044		143.22044	0.00000	143.21813	143.21813			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.87751		145.87751	0.00000	145.87511	145.87511			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.36490		146.36490	0.00000	146.36343	146.36343			0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.95076		148.95076	0.00000	148.94401	148.94401			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		120.99240		120.99240	0.00000	121.07767	121.07767			0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.24327		123.24327	0.00000	123.33147	123.33147			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.22108		123.22108	0.00000	123.31083	123.31083			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.50379		125.50379	0.00000	125.59621	125.59621			0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.37600		125.37600	0.00000	125.46568	125.46568			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		122.22641		122.22641	0.00000	122.22310	122.22310			0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.07279		122.07279	0.00000	122.07073	122.07073			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.33750		124.33750	0.00000	124.33542	124.33542			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.17258		124.17258	0.00000	124.17132	124.17132			0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.36614		126.36614	0.00000	126.36028	126.36028			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		392.19300		392.19300	0.00000	392.14500	392.14500			0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.48900		399.48900	0.00000	399.44500	399.44500			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.90200		406.90200	0.00000	406.85700	406.85700			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.36400		414.36400	0.00000	414.32100	414.32100			0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.77600		421.77600	0.00000	421.71800	421.71800			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

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 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0	0.00
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	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	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	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	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	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	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	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	0.00
R186	On 06/11/2025	Bond Future	0.00		7.54741		107.17222	0.00000	7.61702	107.09769		0.64	0.00	0.00	0	91,758.00
R186	On 05/02/2026	Bond Future	0.00		7.58354		103.83584	0.00000	7.67303	103.76110		0.67	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.66507		105.73752	0.00000	7.79306	105.66129		0.54	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.84990		102.36598	0.00000	8.06481	102.28924		0.38	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.41572		104.14847	0.00000	10.12400	104.06654		0.16	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		277.09047		277.09047	0.00000	277.08335	277.08335		0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.87594		276.87594	0.00000	276.87173	276.87173		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		282.01304		282.01304	0.00000	282.00842	282.00842		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.78057		281.78057	0.00000	281.77803	281.77803		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.75917		286.75917	0.00000	286.74637	286.74637		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		8.10710		101.84312	0.00000	8.18075	101.58510		4.00	0.00	30,552,936.00	300	139,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,187.78000		2.18778	0.00000	1,957.79000	1.95779	2,187.780	3.80	0.91	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,815.89000		3.81589	0.00000	3,560.11000	3.56011	3,815.890	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		3.71	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.15346		99.70490	0.00000	8.23225	99.44326		3.98	0.00	1,994,098.00	20	52,847.00
R2030	On 07/05/2026	Bond Future	0.00		8.21623		101.53083	0.00000	8.30125	101.26429		3.77	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.29641		99.37839	0.00000	8.38843	99.10784		3.67	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.39226		101.10916	0.00000	8.49362	100.83019		3.44	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		8.83013		98.15042	0.00000	8.90327	97.80599		6.20	0.00	42,400,981.44	432	155,775.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,801.20000		2.80120	0.00000	2,507.65000	2.50765	2,801.200	5.94	0.87	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,903.93000		4.90393	0.00000	4,566.62000	4.56662	4,903.930	5.87	0.98	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020	5.92	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.90477		99.95242	0.00000	8.98158	99.60276		6.01	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.98588		97.62331	0.00000	9.06695	97.26716		6.01	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.07902		99.40837	0.00000	9.16456	99.04654		5.74	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.19132		96.98285	0.00000	9.28279	96.61105		5.72	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		9.02288		106.31995	0.00000	9.09593	105.92024		6.28	0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.10159		108.27196	0.00000	9.17807	107.86611		6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.18653		105.21174	0.00000	9.26696	104.79834		5.94	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.28236		107.13525	0.00000	9.36689	106.71517		5.73	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.39538		103.96177	0.00000	9.48529	103.53045		5.36	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

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									
R2035	On 06/11/2025	Bond Future	0.00		9.62221		97.21480		0.00000		9.68482		96.84782				8.02		0.00	23,428,766.80		241		119,989.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,752.30000		1.75230		0.00000		1,544.20000		1.54420		1,752.300		8.01		0.61	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,265.21000		2.26521		0.00000		2,021.70000		2.02170		2,265.210		7.93		0.71	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,981.50000		2.98150		0.00000		2,699.00000		2.69900		2,981.500		7.85		0.81	0.00		0		300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	265.81000		0.26581		0.00000		336.34000		0.33634		265.810		7.83		(0.16)	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	149.70000		0.14970		0.00000		195.43000		0.19543		149.700		7.80		(0.10)	0.00		0		50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,579.60000		4.57960		0.00000		4,244.68000		4.24468		4,579.600		7.79		0.93	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,733.29000		4.73329		0.00000		4,395.24000		4.39524		4,733.290		7.79		0.94	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	64.24000		0.06424		0.00000		87.61000		0.08761		64.240		7.78		(0.05)	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,459.55000		5.45955		0.00000		5,109.86000		5.10986		5,459.550		7.77		0.96	0.00		0		300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	27.32000		0.02732		0.00000		38.87000		0.03887		27.320		7.77		(0.02)	0.00		0		8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,351.88000		7.35188		0.00000		6,988.57000		6.98857		7,351.880		7.82		0.99	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,404.30000		7.40430		0.00000		7,040.83000		7.04083		7,404.300		7.82		0.99	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.43000		0.00043		0.00000		0.72000		0.00072		0.430		7.96		0.00	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.38000		0.00038		0.00000		0.63000		0.00063		0.380		7.96		0.00	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.09000		0.00009		0.00000		0.16000		0.00016		0.090		8.03		0.00	0.00		0		300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.01000		0.00001		0.00000		0.02000		0.00002		0.010		8.05		0.00	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.01000		0.00001		0.00000		0.02000		0.00002		0.010		8.05		0.00	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.71587		98.99966		0.00000		9.78101		98.62704				7.88		0.00	0.00		0		0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,489.03000		3.48903		0.00000		3,235.70000		3.23570		3,489.030		7.72		0.71	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,580.49000		4.58049		0.00000		4,289.10000		4.28910		4,580.490		7.69		0.81	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	328.93000		0.32893		0.00000		384.28000		0.38428		328.930		7.68		(0.13)	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,866.46000		6.86646		0.00000		6,527.54000		6.52754		6,866.460		7.73		0.92	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	99.97000		0.09997		0.00000		121.19000		0.12119		99.970		7.79		(0.05)	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1.91000		0.00191		0.00000		2.59000		0.00259		1.910		7.93		0.00	0.00		0		2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.80941		96.30998		0.00000		9.87737		95.93045				8.13		0.00	0.00		0		0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	2,189.98000		2.18998		0.00000		1,973.31000		1.97331		2,189.980		8.36		0.46	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,234.02000		2.23402		0.00000		2,015.94000		2.01594		2,234.020		8.35		0.46	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,347.69000		2.34769		0.00000		2,126.11000		2.12611		2,347.690		8.31		0.48	0.00		0		350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,703.10000		1.70310		0.00000		1,832.28000		1.83228		1,703.100		8.07		(0.37)	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,657.63000		1.65763		0.00000		1,785.52000		1.78552		1,657.630		8.07		(0.37)	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,547.57000		1.54757		0.00000		1,672.27000		1.67227		1,547.570		8.05		(0.35)	0.00		0		350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	828.20000		0.82820		0.00000		923.99000		0.92399		828.200		7.99		(0.22)	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	803.13000		0.80313		0.00000		897.29000		0.89729		803.130		7.99		(0.22)	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	743.51000		0.74351		0.00000		832.75000		0.83275		743.510		7.99		(0.20)	0.00		0		350.00
R2035	On 06/08/2026	Bond Future	0.00		9.91386		98.07137		0.00000		9.98472		97.68575				7.95		0.00	0.00		0		0.00
R2035	On 05/11/2026	Bond Future	0.00		10.03529		95.28038		0.00000		10.11002		94.88449				8.12		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		10.15513		91.41827		0.00000		10.21764		91.03776				9.00		0.00	83,647,717.05		915		185,064.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,603.66000		2.60366		0.00000		2,339.53000		2.33953		2,603.660		8.86		0.74	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	5,044.98000		5.04498		0.00000		4,693.86000		4.69386		5,044.980		8.78		0.94	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.22000		0.00022		0.00000		0.37000		0.00037		0.220		9.14		0.00	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.25324		88.83815		0.00000		10.31803		88.45170				9.38		0.00	0.00		0		5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,459.43000		3.45943		0.00000		3,208.39000		3.20839		3,459.430		9.23		0.68	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,467.09000		4.46709		0.00000		4,179.33000		4.17933		4,467.090		9.21		0.77	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	273.01000		0.27301		0.00000		320.75000		0.32075		273.010		9.26		(0.10)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,761.76000		6.76176		0.00000		6,419.94000		6.41994		6,761.760		9.28		0.90	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	86.70000		0.08670		0.00000		105.49000		0.10549		86.700		9.45		(0.04)	0.00		0		1,930.00

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	12.27	Put	30.51	0.0000	0.03051	0.00000	38.28	0.0000	0.03828	30.510	9.59	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	7.36	0.0000	0.00736	0.00000	9.61	0.0000	0.00961	7.360	9.59	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.36	101	90.46489	0.00000	10.42	840	90.07122		9.30	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,673.38	000	4.67338	0.00000	4,406.53	000	4.40653	4,673.380	9.20	0.71	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	153.44	000	0.15344	0.00000	178.08	000	0.17808	153.440	9.77	(0.05)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.48	069	87.85916	0.00000	10.55	076	87.45906		9.63	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,220.35	000	2.22035	0.00000	2,071.01	000	2.07101	2,220.350	9.97	0.39	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,610.09	000	2.61009	0.00000	2,786.86	000	2.78686	2,610.090	9.58	(0.42)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,408.77	000	1.40877	0.00000	1,525.52	000	1.52552	1,408.770	9.70	(0.27)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.60	381	89.38826	0.00000	10.67	729	88.97786		9.49	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		10.23	442	105.67160	0.00000	10.30	220	105.18829		8.76	0.00	0.00	0	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,273.35	000	5.27335	0.00000	4,835.55	000	4.83555	5,273.350	8.56	0.92	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.08	000	0.00008	0.00000	0.15	000	0.00015	0.080	8.94	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.33	806	107.61174	0.00000	10.40	837	107.12076		8.76	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.44	716	104.09806	0.00000	10.52	034	103.59793		8.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.56	522	106.00100	0.00000	10.64	130	105.49259		8.68	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.69	551	102.36618	0.00000	10.77	535	101.84505		8.75	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	989	90.67288	0.00000	10.69	754	90.22696		9.89	0.00	0.00	0	35,572.00
R2040	On 05/02/2026	Bond Future	0.00		10.73	521	87.82851	0.00000	10.80	522	87.37548		10.37	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,389.03	000	1.38903	0.00000	1,239.62	000	1.23962	1,389.030	10.68	0.35	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,303.07	000	2.30307	0.00000	2,532.89	000	2.53289	2,303.070	10.37	(0.48)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,202.30	000	1.20230	0.00000	1,354.24	000	1.35424	1,202.300	10.21	(0.31)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,971.66	000	6.97166	0.00000	6,576.35	000	6.57635	6,971.660	10.24	0.89	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	9.00	000	0.00900	0.00000	11.77	000	0.01177	9.000	10.63	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.84	919	89.43676	0.00000	10.92	186	88.97527		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,627.56	000	2.62756	0.00000	2,419.95	000	2.41995	2,627.560	10.52	0.47	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,893.92	000	3.89392	0.00000	3,622.53	000	3.62253	3,893.920	10.27	0.61	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	985.17	000	0.98517	0.00000	1,094.62	000	1.09462	985.170	10.24	(0.22)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	629.97	000	0.62997	0.00000	708.57	000	0.70857	629.970	10.32	(0.15)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	481.79	000	0.48179	0.00000	545.64	000	0.54564	481.790	10.43	(0.12)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	307.14	000	0.30714	0.00000	351.82	000	0.35182	307.140	10.62	(0.08)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.97	460	86.56150	0.00000	11.05	002	86.09233		10.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.10	205	88.06753	0.00000	11.18	086	87.58692		10.61	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	984	85.48109	0.00000	10.97	231	85.05883		10.79	0.00	0.00	0	129,716.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,870.67	000	2.87067	0.00000	2,579.24	000	2.57924	2,870.670	10.63	0.74	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	104.58	000	0.10458	0.00000	139.30	000	0.13930	104.580	10.55	(0.06)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	35.70	000	0.03570	0.00000	49.97	000	0.04997	35.700	10.55	(0.03)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	14.67	000	0.01467	0.00000	21.25	000	0.02125	14.670	10.65	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	11.64	000	0.01164	0.00000	17.01	000	0.01701	11.640	10.68	(0.01)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.01	493	82.66668	0.00000	11.07	949	82.23768		11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	601.99	000	0.60199	0.00000	534.28	000	0.53428	601.990	12.37	0.18	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,079.35	000	2.07935	0.00000	1,893.86	000	1.89386	2,079.350	11.41	0.46	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,677.68	000	1.67768	0.00000	1,855.68	000	1.85568	1,677.680	11.21	(0.38)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,194.19	000	1.19419	0.00000	1,337.92	000	1.33792	1,194.190	11.15	(0.30)	0.00	0	9,000.00

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 05/02/2026	Bond Future	11.50	Put	1,091.48	000	1.09148	0.00000	1,227.06	000	1.22706	1,091.480	11.14	(0.28)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.12769		84.18036	0.00000	11.19461		83.74332		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.25099		81.33424	0.00000	11.32034		80.88992		11.78	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.37536		82.74911	0.00000	11.44772		82.29396		11.66	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		10.88881		83.91658	0.00000	10.95125		83.47654		11.34	0.00	0.00	0	218,798.00
R2048	On 05/02/2026	Bond Future	0.00		10.99233		85.45733	0.00000	11.05688		85.01005		11.32	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.09445		82.58292	0.00000	11.16126		82.12738		11.88	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.20492		84.09307	0.00000	11.27406		83.62987		11.77	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.32564		81.12128	0.00000	11.39775		80.64700		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		10.78539		108.66062	0.00000	10.84782		108.08159		11.31	0.00	0.00	0	28,907.00
R2053	On 05/02/2026	Bond Future	0.00		10.88246		110.65566	0.00000	10.94698		110.06713		11.44	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.98317		106.82063	0.00000	11.05002		106.22123		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.09045		108.77321	0.00000	11.15966		108.16371		11.60	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.20624		104.80838	0.00000	11.27848		104.18426		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		9.85360		77.60582	0.00000	9.93135		77.18741		9.21	0.00	10,787,208.98	139	19,858.00
R209	On 05/02/2026	Bond Future	0.00		9.94078		79.03062	0.00000	10.02128		78.60542		9.16	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.03255		77.32680	0.00000	10.11615		76.89368		9.44	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.13266		78.74080	0.00000	10.21940		78.30044		9.31	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.24435		76.96324	0.00000	10.33509		76.51232		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		252.60401		252.60401	0.00000	252.66369		252.66369		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.30322		257.30322	0.00000	257.36681		257.36681		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.57732		258.57732	0.00000	258.64194		258.64194		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.36838		263.36838	0.00000	263.43642		263.43642		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.46801		264.46801	0.00000	264.52797		264.52797		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		8.44902		95.28460	0.00000	8.51713		95.00947		5.42	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.51418		97.03404	0.00000	8.58616		96.75494		5.17	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.57958		95.25981	0.00000	8.65605		94.97549		5.07	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.65792		97.00234	0.00000	8.73922		96.71363		4.76	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.76325		95.14444	0.00000	8.85113		94.84718		4.68	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		10.55967		70.78988	0.00000	10.64245		70.31371		10.90	0.00	0.00	0	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.65667		72.08956	0.00000	10.74214		71.60547		10.88	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.75255		70.11205	0.00000	10.84090		69.61900		11.35	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.85658		71.39429	0.00000	10.94790		70.89281		11.27	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.97156		69.34263	0.00000	11.06653		68.82981		11.70	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 :	1,209,898,792.27	9,697	1,590,045.00
Grand Total:	1,209,898,792.27	9,697	1,590,045.00