

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2025

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		1,212.26100		1,212.26100	0.00000	1,211.07700	1,211.07700		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,234.54600		1,234.54600	0.00000	1,233.34000	1,233.34000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,257.38300		1,257.38300	0.00000	1,256.15300	1,256.15300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,280.15500		1,280.15500	0.00000	1,278.90000	1,278.90000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,302.85500		1,302.85500	0.00000	1,301.57400	1,301.57400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,507.53600		1,507.53600	0.00000	1,502.06900	1,502.06900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,535.24900		1,535.24900	0.00000	1,529.68100	1,529.68100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,563.64900		1,563.64900	0.00000	1,557.97600	1,557.97600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,591.96800		1,591.96800	0.00000	1,586.18900	1,586.18900		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,620.19700		1,620.19700	0.00000	1,614.31000	1,614.31000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,268.73000		1,268.73000	0.00000	1,264.75000	1,264.75000		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,292.05300		1,292.05300	0.00000	1,287.99900	1,287.99900		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,315.95400		1,315.95400	0.00000	1,311.82400	1,311.82400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,339.78700		1,339.78700	0.00000	1,335.57900	1,335.57900		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,363.54400		1,363.54400	0.00000	1,359.25800	1,359.25800		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		9.71150		89.21438	0.00000	9.77103	88.91834		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.81225		90.87627	0.00000	9.87457	90.57464		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.91298		88.78371	0.00000	9.97828	88.47617		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.02802		90.42802	0.00000	10.09667	90.11403		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.16152		88.23768	0.00000	10.23377	87.91722		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		10.41700		85.44677	0.00000	10.46578	85.11110		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.50557		87.03847	0.00000	10.55603	86.69651		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.59752		84.40409	0.00000	10.64981	84.05539		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.69685		85.96612	0.00000	10.75111	85.61019		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.80523		83.22499	0.00000	10.86158	82.86189		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		1,246.78100		1,246.78100	0.00000	1,243.00400	1,243.00400		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,269.70000		1,269.70000	0.00000	1,265.85400	1,265.85400		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,293.18800		1,293.18800	0.00000	1,289.26900	1,289.26900		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,316.60900		1,316.60900	0.00000	1,312.61500	1,312.61500		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,339.95500		1,339.95500	0.00000	1,335.88700	1,335.88700		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		141.21175		141.21175	0.00000	141.13441	141.13441		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.84226		143.84226	0.00000	143.76343	143.76343		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.07315		145.07315	0.00000	144.99234	144.99234		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.76206		147.76206	0.00000	147.67862	147.67862		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.89602		148.89602	0.00000	148.80992	148.80992		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	
I2031	On 06/11/2025	Bond Future	0.00		111.83193		111.83193	0.00000	111.61628	111.61628		1.24	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.52425		111.52425	0.00000	111.30437	111.30437		1.25	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.61342		113.61342	0.00000	113.38900	113.38900		0.96	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.28623		113.28623	0.00000	113.05705	113.05705		0.41	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.29428		115.29428	0.00000	115.05990	115.05990		0.14	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		133.93330		133.93330	0.00000	134.14683	134.14683		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.42825		136.42825	0.00000	136.64567	136.64567		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.41821		137.41821	0.00000	137.63911	137.63911		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		139.96526		139.96526	0.00000	140.18916	140.18916		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.85704		140.85704	0.00000	141.08368	141.08368		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		144.75220		144.75220	0.00000	144.73843	144.73843		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.27799		145.27799	0.00000	145.26373	145.26373		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.99951		147.99951	0.00000	147.98450	147.98450		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.53409		148.53409	0.00000	148.51777	148.51777		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.16822		151.16822	0.00000	151.15029	151.15029		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 06/11/2025	Bond Future	0.00		113.53568		113.53568	0.00000	113.52582	113.52582		6.02	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		112.83432		112.83432	0.00000	112.82398	112.82398		6.14	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.94789		114.94789	0.00000	114.93708	114.93708		6.07	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.21242		114.21242	0.00000	114.20072	114.20072		5.92	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.23631		116.23631	0.00000	116.22330	116.22330		5.79	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		123.22424		123.22424	0.00000	123.03118	123.03118		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.51969		125.51969	0.00000	125.32310	125.32310		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.57078		125.57078	0.00000	125.37014	125.37014		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.89768		127.89768	0.00000	127.69227	127.69227		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.82784		127.82784	0.00000	127.61787	127.61787		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		124.12323		124.12323	0.00000	124.31466	124.31466		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.01589		124.01589	0.00000	124.21093	124.21093		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		126.33923		126.33923	0.00000	126.53734	126.53734		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		126.22015		126.22015	0.00000	126.42141	126.42141		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		128.45825		128.45825	0.00000	128.66198	128.66198		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 06/11/2025	Bond Future	0.00		113.23732		113.23732	0.00000	113.22669	113.22669		9.22	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.53029		112.53029	0.00000	112.51925	112.51925		9.37	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.63831		114.63831	0.00000	114.62664	114.62664		9.43	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.89708		113.89708	0.00000	113.88443	113.88443		9.55	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.91536		115.91536	0.00000	115.90143	115.90143		9.51	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		396.57700		396.57700	0.00000	396.61200	396.61200		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		403.96500		403.96500	0.00000	404.00000	404.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.53300		411.53300	0.00000	411.56800	411.56800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		419.07900		419.07900	0.00000	419.11400	419.11400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		426.60300		426.60300	0.00000	426.63700	426.63700		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 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	8.34000			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		7.41521	107.31399	0.00000	7.42704	107.30129			0.60	0.00	0.00	0.00	0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.40805	103.98265	0.00000	7.42352	103.96970			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.38310	105.90583	0.00000	7.40571	105.89232			0.53	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.37037	102.53762	0.00000	7.41120	102.52298			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.84932	104.33012	0.00000	7.98637	104.31420			0.13	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		279.66701	279.66701	0.00000	279.44841	279.44841			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.52484	279.52484	0.00000	279.30198	279.30198			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.76138	284.76138	0.00000	284.53344	284.53344			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.59916	284.59916	0.00000	284.36599	284.36599			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.64675	289.64675	0.00000	289.40675	289.40675			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		7.85418	102.73543	0.00000	7.88112	102.63992			3.97	0.00	22,088,117.45		215	138,194.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,018.50000	3.01850	0.00000	2,924.33000	2.92433	3,018.500		3.62	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,705.27000	4.70527	0.00000	4,609.77000	4.60977	4,705.270		3.48	1.00	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			3.38	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.88107	100.61596	0.00000	7.91001	100.51868			3.94	0.00	18,815,184.52		187	53,827.00
R2030	On 07/05/2026	Bond Future	0.00		7.91673	102.47680	0.00000	7.94804	102.37739			3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.97120	100.34190	0.00000	8.00546	100.23986			3.63	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.03643	102.09626	0.00000	8.07400	101.99146			3.39	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		8.49184	99.76351	0.00000	8.51933	99.63118			5.68	0.00	80,110,098.53		803	157,594.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,260.61000	4.26061	0.00000	4,129.72000	4.12972	4,260.610		5.09	0.99	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,502.58000	6.50258	0.00000	6,370.27000	6.37027	6,502.580		5.03	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			5.03	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.54798	101.59743	0.00000	8.57693	101.46267			5.46	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.60548	99.31645	0.00000	8.63608	99.17889			5.42	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
R2032	On 06/08/2026	Bond Future	0.00		8.67673		101.13288	0.00000	8.70927	100.99198			5.14	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.76384		98.74431	0.00000	8.79850	98.60001			5.08	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		8.67392		108.25669	0.00000	8.68104	108.21672			5.70	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.73482		110.24678	0.00000	8.74229	110.20609			5.50	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.79734		107.24225	0.00000	8.80525	107.20048			5.30	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.87250		109.20341	0.00000	8.88101	109.15994			5.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.96202		106.07346	0.00000	8.97118	106.02826			4.64	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		9.09828		100.36021	0.00000	9.15168	100.03343			7.98	0.00	50,180,105.00	500	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,083.48000		4.08348	0.00000	3,784.50000	3.78450	4,083.480		7.75	0.94	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,851.39000		4.85139	0.00000	4,539.53000	4.53953	4,851.390		7.73	0.97	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,798.10000		5.79810	0.00000	5,477.54000	5.47754	5,798.100		7.70	0.99	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	7.51000		0.00751	0.00000	11.68000	0.01168	7.510		7.69	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	2.59000		0.00259	0.00000	4.26000	0.00426	2.590		7.69	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,630.91000		7.63091	0.00000	7,304.94000	7.30494	7,630.910		7.71	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,795.86000		7.79586	0.00000	7,469.75000	7.46975	7,795.860		7.71	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.58000		0.00058	0.00000	1.02000	0.00102	0.580		7.72	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,560.82000		8.56082	0.00000	8,234.29000	8.23429	8,560.820		7.74	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.13000		0.00013	0.00000	0.25000	0.00025	0.130		7.75	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,490.02000		10.49002	0.00000	10,163.26000	10.16326	10,490.020		7.80	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,542.82000		10.54282	0.00000	10,216.05000	10.21605	10,542.820		7.80	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.16903		102.20516	0.00000	9.22471	101.87233			7.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,992.27000		5.99227	0.00000	5,698.31000	5.69831	5,992.270		7.60	0.90	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,352.25000		7.35225	0.00000	7,040.96000	7.04096	7,352.250		7.64	0.95	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	57.61000		0.05761	0.00000	70.00000	0.07000	57.610		7.70	(0.03)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,921.43000		9.92143	0.00000	9,594.68000	9.59468	9,921.430		7.76	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	11.99000		0.01199	0.00000	15.13000	0.01513	11.990		7.82	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.05000		0.00005	0.00000	0.08000	0.00008	0.050		7.84	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.23626		99.59203	0.00000	9.29433	99.25278			8.04	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,773.10000		3.77310	0.00000	3,557.75000	3.55775	3,773.100		7.88	0.66	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,844.01000		3.84401	0.00000	3,626.23000	3.62623	3,844.010		7.88	0.67	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,024.65000		4.02465	0.00000	3,800.88000	3.80088	4,024.650		7.86	0.68	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	650.75000		0.65075	0.00000	720.86000	0.72086	650.750		7.83	(0.19)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	628.28000		0.62828	0.00000	696.57000	0.69657	628.280		7.83	(0.18)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	575.19000		0.57519	0.00000	639.06000	0.63906	575.190		7.82	(0.17)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	254.97000		0.25497	0.00000	288.66000	0.28866	254.970		7.82	(0.09)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	244.84000		0.24484	0.00000	277.44000	0.27744	244.840		7.82	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	221.00000		0.22100	0.00000	251.00000	0.25100	221.000		7.82	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.31517		101.41370	0.00000	9.37594	101.06745			7.85	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,551.91000		2.55191	0.00000	2,400.62000	2.40062	2,551.910		8.06	0.46	1,724,082.77	400	200.00

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 06/08/2026	Bond Future	9.22	Call	2,759.19	0000	2.75919	0.00000	2,598.73	0000	2.59873	2,759.190	8.00	0.49	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,112.99	0000	2.11299	0.00000	2,255.65	0000	2.25565	2,112.990	7.80	(0.39)	(731,497.26)	200	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,899.26	0000	1.89926	0.00000	2,032.52	0000	2.03252	1,899.260	7.77	(0.36)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,136.15	0000	1.13615	0.00000	1,229.68	0000	1.22968	1,136.150	7.71	(0.25)	(943,819.03)	400	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,008.95	0000	1.00895	0.00000	1,094.70	0000	1.09470	1,008.950	7.71	(0.23)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.40868		98.68772	0.00000	9.47231		98.33444		8.00	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		9.64140		94.63174	0.00000	9.71019		94.19236		9.02	0.00	57,536,097.92	608	188,944.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,318.18	0000	5.31818	0.00000	4,896.96	0000	4.89696	5,318.180	8.82	0.97	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,174.09	0000	8.17409	0.00000	7,735.91	0000	7.73591	8,174.090	8.89	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.00000		0.00000		9.14	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.71928		92.11279	0.00000	9.79071		91.66528		9.30	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.90	Call	7,201.75	0000	7.20175	0.00000	6,792.73	0000	6.79273	7,201.750	9.16	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,831.13	0000	9.83113	0.00000	9,396.06	0000	9.39606	9,831.130	9.35	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2.46000		0.00246	0.00000	3.40000		0.00340	2.460	9.49	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.37000		0.00037	0.00000	0.54000		0.00054	0.370	9.49	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.80340		93.81627	0.00000	9.87763		93.36026		9.26	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,212.94	0000	7.21294	0.00000	6,828.56	0000	6.82856	7,212.940	9.09	0.86	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	30.21000		0.03021	0.00000	36.83000		0.03683	30.210	9.47	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.90009		91.27216	0.00000	9.97748		90.80696		9.59	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,610.72	0000	3.61072	0.00000	3,363.83	0000	3.36383	3,610.720	9.58	0.55	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,346.51	0000	1.34651	0.00000	1,477.34	0000	1.47734	1,346.510	9.50	(0.26)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	644.89	0000	0.64489	0.00000	719.04	0000	0.71904	644.890	9.68	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.99915		92.86711	0.00000	10.07972		92.39287		9.45	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,580.49	0000	2.58049	0.00000	2,403.11	0000	2.40311	2,580.490	10.05	0.39	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,041.37	0000	3.04137	0.00000	3,250.80	0000	3.25080	3,041.370	9.46	(0.42)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,700.44	0000	1.70044	0.00000	1,842.25	0000	1.84225	1,700.440	9.39	(0.28)	0.00	0	4,490.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		9.69335		109.64760	0.00000	9.76223		109.12957		8.32	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	9,121.45	0000	9.12145	0.00000	8,604.58	0000	8.60458	9,121.450	8.36	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00000		0.00000	0.00000	0.00000		0.00000		8.44	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.77546		111.66324	0.00000	9.84700		111.13569		8.22	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.85946		108.24356	0.00000	9.93384		107.70594		8.21	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.95356		110.22280	0.00000	10.03105		109.67444		8.16	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.05775		106.66934	0.00000	10.13852		106.11025		8.14	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.13550		94.03469	0.00000	10.18415		93.69565		9.96	0.00	180,546,604.80	1,920	45,797.00
R2040	On 05/02/2026	Bond Future	0.00		10.22240		91.25427	0.00000	10.27281		90.90895		10.32	0.00	18,615,871.08	204	38,801.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,723.07	0000	2.72307	0.00000	2,537.54	0000	2.53754	2,723.070	10.26	0.57	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	866.91	0000	0.86691	0.00000	963.85	0000	0.96385	866.910	10.10	(0.25)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	358.85	0000	0.35885	0.00000	408.95	0000	0.40895	358.850	10.11	(0.13)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,142.56	0000	10.14256	0.00000	9,809.77	0000	9.80977	10,142.560	10.37	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.56000		0.00056	0.00000	0.74000		0.00074	0.560	10.56	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.31500		92.94182	0.00000	10.36728		92.58983		10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,379.86	0000	4.37986	0.00000	4,160.20	0000	4.16020	4,379.860	10.19	0.65	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	368.30	0000	0.36830	0.00000	408.26	0000	0.40826	368.300	10.22	(0.10)	0.00	0	1,460.00

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
R210	On 06/08/2026	Bond Future	0.00		264.02956	264.02956	0.00000	264.01540	264.01540		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.16914	265.16914	0.00000	265.15289	265.15289		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		8.16817	96.42956	0.00000	8.18528	96.35932		5.41	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.21570	98.20222	0.00000	8.23385	98.13068		5.15	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.25811	96.46658	0.00000	8.27746	96.39341		5.05	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.31518	98.23146	0.00000	8.33602	98.15616		4.73	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.39537	96.40136	0.00000	8.41789	96.32383		4.63	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		10.08278	73.62797	0.00000	10.13118	73.33238		10.98	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.16351	74.98144	0.00000	10.21350	74.68045		10.85	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.24101	73.06998	0.00000	10.29265	72.76319		11.34	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.32757	74.40655	0.00000	10.38105	74.09351		11.30	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.42373	72.41236	0.00000	10.47911	72.09317		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 :											736,518,977.62		9,270 1,631,444.00		
Grand Total:											736,518,977.62		9,270 1,631,444.00		