

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2025

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		1,210.86700		1,210.86700	0.00000	1,204.91800	1,204.91800		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,233.06300		1,233.06300	0.00000	1,227.00500	1,227.00500		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.72000		1,255.72000	0.00000	1,249.54600	1,249.54600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.43500		1,278.43500	0.00000	1,272.14000	1,272.14000		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.04800		1,301.04800	0.00000	1,294.63100	1,294.63100		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,494.20800		1,494.20800	0.00000	1,480.80800	1,480.80800		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,521.59800		1,521.59800	0.00000	1,507.95100	1,507.95100		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,549.55600		1,549.55600	0.00000	1,535.65400	1,535.65400		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,577.58700		1,577.58700	0.00000	1,563.42200	1,563.42200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,605.49200		1,605.49200	0.00000	1,591.06200	1,591.06200		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,260.74900		1,260.74900	0.00000	1,250.52000	1,250.52000		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,283.85900		1,283.85900	0.00000	1,273.44200	1,273.44200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,307.44900		1,307.44900	0.00000	1,296.83600	1,296.83600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,331.10000		1,331.10000	0.00000	1,320.28600	1,320.28600		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,354.64600		1,354.64600	0.00000	1,343.62800	1,343.62800		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		9.84726		88.54108	0.00000	9.98708	87.85448		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.95533		90.18571	0.00000	10.10171	89.48633		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.06522		88.06882	0.00000	10.21854	87.35629		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.18829		89.69720	0.00000	10.34919	88.97123		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.33079		87.48921	0.00000	10.49975	86.75015		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		10.51510		84.77376	0.00000	10.66420	83.76621		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.60773		86.34831	0.00000	10.76201	85.32208		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.70498		83.68985	0.00000	10.86480	82.64442		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.80852		85.23609	0.00000	10.97412	84.17106		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.92166		82.47739	0.00000	11.09337	81.39319		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		1,239.21400		1,239.21400	0.00000	1,229.44800	1,229.44800		0.00		0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,261.93000		1,261.93000	0.00000	1,251.98400	1,251.98400		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,285.11700		1,285.11700	0.00000	1,274.98400	1,274.98400		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,308.36400		1,308.36400	0.00000	1,298.03800	1,298.03800		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,331.50700		1,331.50700	0.00000	1,320.98700	1,320.98700		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		141.37287		141.37287	0.00000	141.15693	141.15693		0.00		0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.99881		143.99881	0.00000	143.77883	143.77883		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.20783		145.20783	0.00000	144.98376	144.98376		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.89479		147.89479	0.00000	147.66615	147.66615		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.01709		149.01709	0.00000	148.78443	148.78443		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	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		111.54474		111.54474	0.00000	111.56895	111.56895		1.15	0.00	0.00	0		2,266.00
I2031	On 05/02/2026	Bond Future	0.00		111.21645		111.21645	0.00000	111.24127	111.24127		1.15	0.00	0.00	0		0.00
I2031	On 07/05/2026	Bond Future	0.00		113.28541		113.28541	0.00000	113.31058	113.31058		0.88	0.00	0.00	0		0.00
I2031	On 06/08/2026	Bond Future	0.00		112.93823		112.93823	0.00000	112.96410	112.96410		0.35	0.00	0.00	0		0.00
I2031	On 05/11/2026	Bond Future	0.00		114.93409		114.93409	0.00000	114.96008	114.96008		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		134.29277		134.29277	0.00000	134.06203	134.06203		0.00	0.00	0.00	0		18,714.00
I2033	On 05/02/2026	Bond Future	0.00		136.78719		136.78719	0.00000	136.55214	136.55214		0.00	0.00	0.00	0		0.00
I2033	On 07/05/2026	Bond Future	0.00		137.75979		137.75979	0.00000	137.52034	137.52034		0.00	0.00	0.00	0		0.00
I2033	On 06/08/2026	Bond Future	0.00		140.30902		140.30902	0.00000	140.06474	140.06474		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		141.19277		141.19277	0.00000	140.94420	140.94420		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		144.92065		144.92065	0.00000	144.61845	144.61845		0.00	0.00	0.00	0		2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.43336		145.43336	0.00000	145.12555	145.12555		0.00	0.00	0.00	0		0.00
I2038	On 07/05/2026	Bond Future	0.00		148.13903		148.13903	0.00000	147.82540	147.82540		0.00	0.00	0.00	0		0.00
I2038	On 06/08/2026	Bond Future	0.00		148.66203		148.66203	0.00000	148.34274	148.34274		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		151.29067		151.29067	0.00000	150.96523	150.96523		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		110.43503		110.43503	0.00000	110.43503	110.43503		6.03	0.00	0.00	0		0.00
I2043	On 05/02/2026	Bond Future	0.00		109.65900		109.65900	0.00000	109.65900	109.65900		6.20	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		111.69884		111.69884	0.00000	111.69884	111.69884		6.11	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		110.88739		110.88739	0.00000	110.88739	110.88739		5.97	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		112.84627		112.84627	0.00000	112.84627	112.84627		5.84	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		123.81070		123.81070	0.00000	123.44252	123.44252		0.00	0.00	0.00	0		19,630.00
I2046	On 05/02/2026	Bond Future	0.00		126.11030		126.11030	0.00000	125.73534	125.73534		0.00	0.00	0.00	0		0.00
I2046	On 07/05/2026	Bond Future	0.00		126.14656		126.14656	0.00000	125.76467	125.76467		0.00	0.00	0.00	0		0.00
I2046	On 06/08/2026	Bond Future	0.00		128.48022		128.48022	0.00000	128.09097	128.09097		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		128.40408		128.40408	0.00000	128.00839	128.00839		0.00	0.00	7,704,244.80	60		60.00
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		124.48298		124.48298	0.00000	122.25364	122.25364		0.00	0.00	0.00	0		16,919.00
I2050	On 05/02/2026	Bond Future	0.00		124.36735		124.36735	0.00000	122.09647	122.09647		0.00	0.00	0.00	0		0.00
I2050	On 07/05/2026	Bond Future	0.00		126.68108		126.68108	0.00000	124.36782	124.36782		0.00	0.00	0.00	0		0.00
I2050	On 06/08/2026	Bond Future	0.00		126.55413		126.55413	0.00000	124.19823	124.19823		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		128.79142		128.79142	0.00000	126.39358	126.39358		0.00	0.00	15,583,761.82	121		121.00
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		112.83764		112.83764	0.00000	112.83764	112.83764		8.90	0.00	0.00	0		0.00
I2058	On 05/02/2026	Bond Future	0.00		112.10607		112.10607	0.00000	112.10607	112.10607		9.12	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		114.19156		114.19156	0.00000	114.19156	114.19156		9.14	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		113.42624		113.42624	0.00000	113.42624	113.42624		9.23	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		115.43018		115.43018	0.00000	115.43018	115.43018		9.20	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		397.08200		397.08200	0.00000	395.32200	395.32200		0.00	0.00	0.00	0		762.00
IGOV	On 05/02/2026	Index Future	0.00		404.45800		404.45800	0.00000	402.66500	402.66500		0.00	0.00	0.00	0		0.00
IGOV	On 07/05/2026	Index Future	0.00		411.98500		411.98500	0.00000	410.15600	410.15600		0.00	0.00	0.00	0		0.00
IGOV	On 06/08/2026	Index Future	0.00		419.53100		419.53100	0.00000	417.66600	417.66600		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		427.04300		427.04300	0.00000	425.14100	425.14100		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	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		7.37459	107.35760	0.00000	7.46637	107.25909			0.61	0.00	0.00	0.00	0	79,103.00
R186	On 05/02/2026	Bond Future	0.00		7.36162	104.02155	0.00000	7.48143	103.92122			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.33933	105.93200	0.00000	7.51054	105.82970			0.52	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.30450	102.56124	0.00000	7.59597	102.45680			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.68939	104.34870	0.00000	8.60760	104.24210			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		278.79208	278.79208	0.00000	278.78296	278.78296			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		278.60062	278.60062	0.00000	278.59148	278.59148			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		283.78402	283.78402	0.00000	283.77427	283.77427			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		283.57257	283.57257	0.00000	283.56279	283.56279			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		288.58673	288.58673	0.00000	288.57604	288.57604			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		7.86410	102.70025	0.00000	7.97909	102.29352			3.89	0.00	0.00	0.00	0	138,789.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,987.42000	2.98742	0.00000	2,592.81000	2.59281	2,987.420	3.63	0.98	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		4,670.18000	4.67018	0.00000	4,263.76000	4.26376	4,670.180	3.57	1.00	0.00	0.00	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			3.58	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.89333	100.57474	0.00000	8.01685	100.16055			3.85	0.00	0.00	0.00	0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		7.93405	102.42179	0.00000	8.06729	101.99988			3.65	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.99100	100.28291	0.00000	8.13573	99.85301			3.54	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.05983	102.03097	0.00000	8.21722	101.59322			3.31	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		8.54588	99.50360	0.00000	8.67027	98.90856			6.07	0.00	0.00	0.00	0	156,059.00
R2032	On 06/11/2025	Bond Future	9.40 Call		4,020.73000	4.02073	0.00000	3,455.81000	3.45581	4,020.730	5.74	0.97	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		6,243.48000	6.24348	0.00000	5,650.40000	5.65040	6,243.480	5.74	1.00	0.00	0.00	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			5.78	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.60602	101.32748	0.00000	8.73701	100.72160			5.87	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.66955	99.02871	0.00000	8.80777	98.41152			5.87	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
R2032	On 06/08/2026	Bond Future	0.00		8.74516		100.83686	0.00000	8.89136	100.20811			5.60	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.83755		98.43775	0.00000	8.99237	97.79771			5.57	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		8.73357		107.92239	0.00000	8.85263	107.25915			6.14	0.00	0.00	0	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		8.79847		109.90066	0.00000	8.92345	109.22521			5.96	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.86687		106.87579	0.00000	8.99824	106.18783			5.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.94634		108.82694	0.00000	9.08470	108.12613			5.59	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.04096		105.68472	0.00000	9.18681	104.97128			5.21	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		9.24570		99.46153	0.00000	9.38492	98.62272			7.84	0.00	298,384.59	3	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,307.41000		3.30741	0.00000	2,633.58000	2.63358	3,307.410		7.69	0.87	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,023.22000		4.02322	0.00000	3,289.86000	3.28986	4,023.220		7.65	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	4,932.14000		4.93214	0.00000	4,149.16000	4.14916	4,932.140		7.62	0.96	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	30.75000		0.03075	0.00000	72.58000	0.07258	30.750		7.61	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	12.98000		0.01298	0.00000	34.19000	0.03419	12.980		7.60	(0.01)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	6,737.61000		6.73761	0.00000	5,911.03000	5.91103	6,737.610		7.60	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	6,901.65000		6.90165	0.00000	6,073.29000	6.07329	6,901.650		7.59	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	3.62000		0.00362	0.00000	11.15000	0.01115	3.620		7.59	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,664.01000		7.66401	0.00000	6,830.10000	6.83010	7,664.010		7.61	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1.11000		0.00111	0.00000	3.91000	0.00391	1.110		7.64	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,591.50000		9.59150	0.00000	8,753.27000	8.75327	9,591.500		7.72	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,644.29000		9.64429	0.00000	8,806.02000	8.80602	9,644.290		7.73	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.02000	0.00002			7.87	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.02000	0.00002			7.88	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			7.89	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			7.89	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			7.89	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.32362		101.28474	0.00000	9.46882	100.43053			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,199.89000		5.19989	0.00000	4,500.37000	4.50037	5,199.890		7.51	0.86	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,499.52000		6.49952	0.00000	5,737.63000	5.73763	6,499.520		7.49	0.92	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	96.01000		0.09601	0.00000	152.55000	0.15255	96.010		7.53	(0.05)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,020.10000		9.02010	0.00000	8,195.86000	8.19586	9,020.100		7.60	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	21.98000		0.02198	0.00000	38.58000	0.03858	21.980		7.65	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.15000		0.00015	0.00000	0.36000	0.00036	0.150		7.73	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.39955		98.64199	0.00000	9.55094	97.77193			7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,211.59000		3.21159	0.00000	2,728.57000	2.72857	3,211.590		7.87	0.60	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,274.89000		3.27489	0.00000	2,785.46000	2.78546	3,274.890		7.86	0.61	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,436.95000		3.43695	0.00000	2,931.58000	2.93158	3,436.950		7.84	0.63	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	870.30000		0.87030	0.00000	1,109.20000	1.10920	870.300		7.78	(0.23)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	842.88000		0.84288	0.00000	1,076.44000	1.07644	842.880		7.78	(0.23)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	777.75000		0.77775	0.00000	998.06000	0.99806	777.750		7.78	(0.22)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	374.94000		0.37494	0.00000	501.33000	0.50133	374.940		7.84	(0.12)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	362.13000		0.36213	0.00000	485.11000	0.48511	362.130		7.84	(0.12)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	332.06000		0.33206	0.00000	446.88000	0.44688	332.060		7.86	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.48619		100.44334	0.00000	9.64434	99.55719			7.75	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		9.58820		97.69528	0.00000	9.75345	96.79335			7.91	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		9.78923		93.69103	0.00000	9.93332	92.78666			8.84	0.00	0.00	0	188,874.00

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 06/11/2025	Bond Future	10.50	Call	4,440.17	000	4.44017	0.00000	3,637.45	000	3.63745	4,440.170	8.62	0.93	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,238.46	000	7.23846	0.00000	6,346.44	000	6.34644	7,238.460	8.62	0.99	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.01000		0.00001		9.03	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.87358		91.14980	0.00000	10.02323		90.22891		9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,122.34	000	5.12234	0.00000	4,396.39	000	4.39639	5,122.340	9.02	0.83	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,335.47	000	6.33547	0.00000	5,541.50	000	5.54150	6,335.470	9.02	0.89	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	83.99000		0.08399	0.00000	134.33000		0.13433	83.990	9.15	(0.04)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	8,898.63	000	8.89863	0.00000	8,023.86	000	8.02386	8,898.630	9.16	0.96	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	20.76000		0.02076	0.00000	36.16000		0.03616	20.760	9.33	(0.01)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	5.37000		0.00537	0.00000	10.15000		0.01015	5.370	9.38	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.93000		0.00093	0.00000	1.96000		0.00196	0.930	9.38	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.96562		92.82370	0.00000	10.12115		91.88573		9.11	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,397.54	000	6.39754	0.00000	5,658.90	000	5.65890	6,397.540	9.03	0.82	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	54.50000		0.05450	0.00000	79.72000		0.07972	54.500	9.59	(0.02)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.06939		90.25864	0.00000	10.23135		89.30328		9.42	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,103.80	000	3.10380	0.00000	2,660.17	000	2.66017	3,103.800	9.55	0.50	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,628.45	000	1.62845	0.00000	1,953.69	000	1.95369	1,628.450	9.37	(0.30)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	815.14000		0.81514	0.00000	1,010.01	000	1.01001	815.140	9.60	(0.18)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.17591		91.83105	0.00000	10.34433		90.85867		9.29	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.84717		108.49559	0.00000	9.99139		107.43127		8.61	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	7,977.19	000	7.97719	0.00000	6,929.97	000	6.92997	7,977.190	8.41	0.99	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		8.81	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.93601		110.48441	0.00000	10.08587		109.40055		8.59	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.02827		107.02890	0.00000	10.18409		105.92499		8.56	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.12962		108.98266	0.00000	10.29180		107.85830		8.50	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.24176		105.40168	0.00000	10.41061		104.25726		8.56	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.24844		93.25042	0.00000	10.39244		92.26460		9.74	0.00	0.00	0	36,656.00
R2040	On 05/02/2026	Bond Future	0.00		10.34015		90.45061	0.00000	10.48939		89.44678		10.17	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,353.70	000	2.35370	0.00000	1,893.58	000	1.89358	2,353.700	10.28	0.52	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,136.18	000	1.13618	0.00000	1,494.29	000	1.49429	1,136.180	10.06	(0.30)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	496.19000		0.49619	0.00000	699.46000		0.69946	496.190	10.00	(0.16)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,370.07	000	9.37007	0.00000	8,423.58	000	8.42358	9,370.070	10.14	0.96	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1.13000		0.00113	0.00000	2.37000		0.00237	1.130	10.41	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.43878		92.11163	0.00000	10.59352		91.08924		10.12	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	3,863.46	000	3.86346	0.00000	3,290.18	000	3.29018	3,863.460	10.04	0.61	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,577.84	000	5.57784	0.00000	4,862.59	000	4.86259	5,577.840	10.01	0.74	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	486.98000		0.48698	0.00000	643.57000		0.64357	486.980	10.22	(0.13)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	300.29000		0.30029	0.00000	406.43000		0.40643	300.290	10.40	(0.08)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	221.44000		0.22144	0.00000	304.02000		0.30402	221.440	10.51	(0.06)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	131.88000		0.13188	0.00000	185.41000		0.18541	131.880	10.67	(0.04)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.54861		89.28282	0.00000	10.70935		88.24154		10.53	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.65995		90.83785	0.00000	10.82668		89.77805		10.40	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.51850		88.20522	0.00000	10.67256		87.11630		10.66	0.00	0.00	0	131,875.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,086.18	000	5.08618	0.00000	4,116.39	000	4.11639	5,086.180	10.41	0.93	0.00	0	11,000.00

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 06/11/2025	Bond Future	11.75	Put	7.58000	0.00758	0.00000	23.00000	0.02300	7.580	10.43	(0.01)	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1.79000	0.00179	0.00000	6.43000	0.00643	1.790	10.56	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.52000	0.00052	0.00000	2.15000	0.00215	0.520	10.66	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.38000	0.00038	0.00000	1.62000	0.00162	0.380	10.69	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.61021	85.43823	0.00000	10.76962	84.32939		11.17	0.00	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,082.01000	1.08201	0.00000	818.13000	0.81813	1,082.010	11.86	0.28	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,472.39000	3.47239	0.00000	2,820.30000	2.82030	3,472.390	11.09	0.65	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	744.55000	0.74455	0.00000	1,035.53000	1.03553	744.550	10.98	(0.22)	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	486.85000	0.48685	0.00000	701.36000	0.70136	486.850	10.99	(0.15)	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	435.55000	0.43555	0.00000	633.17000	0.63317	435.550	10.99	(0.14)	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.70800	87.00717	0.00000	10.87301	85.87778		11.12	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.81605	84.21044	0.00000	10.98716	83.06018		11.61	0.00	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.92475	85.67692	0.00000	11.10191	84.50631		11.49	0.00	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	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.50787	86.68895	0.00000	10.66188	85.54965		11.25	0.00	260,066.85	0.00	3	218,849.00
R2048	On 05/02/2026	Bond Future	0.00		10.59846	88.27797	0.00000	10.75778	87.11776		11.20	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.68657	85.45967	0.00000	10.85124	84.27812		11.75	0.00	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.78290	87.02015	0.00000	10.95338	85.81670		11.65	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.88848	84.10077	0.00000	11.06495	82.87608		12.16	0.00	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	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.39956	112.36515	0.00000	10.54843	110.90957		11.23	0.00	0.00	0.00	0	28,906.00
R2053	On 05/02/2026	Bond Future	0.00		10.48365	114.42483	0.00000	10.63760	112.94248		11.34	0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.56981	110.66465	0.00000	10.72907	109.15495		11.44	0.00	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.66263	112.68467	0.00000	10.82753	111.14708		11.50	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.76280	108.79000	0.00000	10.93359	107.22516		11.93	0.00	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	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.49894	79.55269	0.00000	9.63772	78.78332		9.04	0.00	0.00	0.00	0	19,984.00
R209	On 05/02/2026	Bond Future	0.00		9.57334	81.01093	0.00000	9.71727	80.22742		8.97	0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.65045	79.34744	0.00000	9.79982	78.54944		9.24	0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.73612	80.79631	0.00000	9.89130	79.98355		9.11	0.00	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.83209	79.05585	0.00000	9.99335	78.22864		9.29	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.60917	253.60917	0.00000	253.36058	253.36058		0.00	0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		258.31979	258.31979	0.00000	258.06650	258.06650		0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.62399	259.62399	0.00000	259.36606	259.36606		0.00	0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.42757	264.42757	0.00000	264.16425	264.16425		0.00	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.54556	265.54556	0.00000	265.27785	265.27785		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		8.18014	96.38041	0.00000	8.29454	95.91229		5.27	0.00	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.22969	98.14707	0.00000	8.35103	97.67039		5.02	0.00	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.27621	96.39814	0.00000	8.40507	95.91258		4.92	0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.33527	98.15887	0.00000	8.47268	97.66423		4.61	0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.41827	96.32252	0.00000	8.56511	95.81889		4.52	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

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
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		10.17952	73.03889	0.00000	10.32828	72.14645		10.73	0.00	18,405,800.28		252	36,640.00
R214	On 05/02/2026	Bond Future	0.00		10.26409	74.37768	0.00000	10.41781	73.46891		10.68	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.34641	72.44579	0.00000	10.50517	71.52018		11.14	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.43688	73.76879	0.00000	10.60106	72.82608		11.06	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.53735	71.75969	0.00000	10.70712	70.80028		11.48	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 :											42,252,258.34				439	1,589,486.00
Grand Total:											42,252,258.34				439	1,589,486.00