

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2025

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		1,209.21100		1,209.21100	0.00000	1,210.86700	1,210.86700		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,231.37700		1,231.37700	0.00000	1,233.06300	1,233.06300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,254.00400		1,254.00400	0.00000	1,255.72000	1,255.72000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,276.69100		1,276.69100	0.00000	1,278.43500	1,278.43500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.27800		1,299.27800	0.00000	1,301.04800	1,301.04800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,491.63300		1,491.63300	0.00000	1,494.20800	1,494.20800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,518.97600		1,518.97600	0.00000	1,521.59800	1,521.59800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,546.88800		1,546.88800	0.00000	1,549.55600	1,549.55600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,574.87400		1,574.87400	0.00000	1,577.58700	1,577.58700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,602.73600		1,602.73600	0.00000	1,605.49200	1,605.49200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,258.89800		1,258.89800	0.00000	1,260.74900	1,260.74900		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,281.97400		1,281.97400	0.00000	1,283.85900	1,283.85900		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,305.53100		1,305.53100	0.00000	1,307.44900	1,307.44900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,329.15100		1,329.15100	0.00000	1,331.10000	1,331.10000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,352.66500		1,352.66500	0.00000	1,354.64600	1,354.64600		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		9.88713		88.34459	0.00000	9.84726	88.54108		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.99706		89.98560	0.00000	9.95533	90.18571		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.10889		87.86512	0.00000	10.06522	88.06882		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.23406		89.48990	0.00000	10.18829	89.69720		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.37876		87.27857	0.00000	10.33079	87.48921		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		10.54976		84.53790	0.00000	10.51510	84.77376		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.64358		86.10813	0.00000	10.60773	86.34831		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.74209		83.44532	0.00000	10.70498	83.68985		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.84693		84.98720	0.00000	10.80852	85.23609		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.96142		82.22440	0.00000	10.92166	82.47739		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		1,237.45700		1,237.45700	0.00000	1,239.21400	1,239.21400		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,260.14100		1,260.14100	0.00000	1,261.93000	1,261.93000		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,283.29600		1,283.29600	0.00000	1,285.11700	1,285.11700		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,306.51300		1,306.51300	0.00000	1,308.36400	1,308.36400		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,329.62800		1,329.62800	0.00000	1,331.50700	1,331.50700		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		141.39885		141.39885	0.00000	141.37287	141.37287		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		144.02530		144.02530	0.00000	143.99881	143.99881		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.23514		145.23514	0.00000	145.20783	145.20783		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.92294		147.92294	0.00000	147.89479	147.89479		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.04650		149.04650	0.00000	149.01709	149.01709		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 06/11/2025	Bond Future	0.00		111.54682		111.54682	0.00000	111.54474	111.54474		1.15	0.00	0.00	0	2,266.00
I2031	On 05/02/2026	Bond Future	0.00		111.21895		111.21895	0.00000	111.21645	111.21645		1.15	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.28808		113.28808	0.00000	113.28541	113.28541		0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.94143		112.94143	0.00000	112.93823	112.93823		0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.93772		114.93772	0.00000	114.93409	114.93409		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		134.25143		134.25143	0.00000	134.29277	134.29277		0.00	0.00	201,377,145.00	1,500	20,214.00
I2033	On 05/02/2026	Bond Future	0.00		136.74513		136.74513	0.00000	136.78719	136.78719		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.71728		137.71728	0.00000	137.75979	137.75979		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.26608		140.26608	0.00000	140.30902	140.30902		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		141.14973		141.14973	0.00000	141.19277	141.19277		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		144.77655		144.77655	0.00000	144.92065	144.92065		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.28681		145.28681	0.00000	145.43336	145.43336		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.99000		147.99000	0.00000	148.13903	148.13903		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.51089		148.51089	0.00000	148.66203	148.66203		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.13725		151.13725	0.00000	151.29067	151.29067		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		112.33910		112.33910	0.00000	110.43503	110.43503		6.03	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		111.59885		111.59885	0.00000	109.65900	109.65900		6.20	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		113.67501		113.67501	0.00000	111.69884	111.69884		6.11	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		112.90056		112.90056	0.00000	110.88739	110.88739		5.97	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		114.89552		114.89552	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		123.54188		123.54188	0.00000	123.81070	123.81070		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.83654		125.83654	0.00000	126.11030	126.11030		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.86807		125.86807	0.00000	126.14656	126.14656		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		128.19690		128.19690	0.00000	128.48022	128.48022		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		128.11679		128.11679	0.00000	128.40408	128.40408		0.00	0.00	7,687,007.40	60	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		124.89754		124.89754	0.00000	124.48298	124.48298		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.78970		124.78970	0.00000	124.36735	124.36735		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		127.11134		127.11134	0.00000	126.68108	126.68108		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		126.99289		126.99289	0.00000	126.55413	126.55413		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		129.23837		129.23837	0.00000	128.79142	128.79142		0.00	0.00	15,637,842.77	121	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		112.84133		112.84133	0.00000	112.83764	112.83764		8.90	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.11037		112.11037	0.00000	112.10607	112.10607		9.12	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.19602		114.19602	0.00000	114.19156	114.19156		9.14	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.43125		113.43125	0.00000	113.42624	113.42624		9.23	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.43559		115.43559	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		397.38400		397.38400	0.00000	397.08200	397.08200		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		404.76500		404.76500	0.00000	404.45800	404.45800		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		412.29800		412.29800	0.00000	411.98500	411.98500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		419.85100		419.85100	0.00000	419.53100	419.53100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		427.37100		427.37100	0.00000	427.04300	427.04300		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		7.41999	107.30886	0.00000	7.37459	107.35760			0.61	0.00	0.00	0.00	0	79,103.00
R186	On 05/02/2026	Bond Future	0.00		7.42086	103.97193	0.00000	7.36162	104.02155			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.42365	105.88159	0.00000	7.33933	105.93200			0.52	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.44692	102.51018	0.00000	7.30450	102.56124			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.13383	104.29707	0.00000	7.68939	104.34870			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		279.76648	279.76648	0.00000	278.79208	278.79208			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.59346	279.59346	0.00000	278.60062	278.60062			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.79563	284.79563	0.00000	283.78402	283.78402			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.60382	284.60382	0.00000	283.57257	283.57257			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.63734	289.63734	0.00000	288.58673	288.58673			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		7.90012	102.57263	0.00000	7.86410	102.70025			3.89	0.00	0.00	0.00	0	138,789.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,861.40000	2.86140	0.00000	2,987.42000	2.98742	2,861.400	3.63	0.98	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		4,542.58000	4.54258	0.00000	4,670.18000	4.67018	4,542.580	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		7.93202	100.44478	0.00000	7.89333	100.57474			3.85	0.00	0.00	0.00	0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		7.97573	102.28958	0.00000	7.93405	102.42179			3.65	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.03616	100.14852	0.00000	7.99100	100.28291			3.54	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.10879	101.89455	0.00000	8.05983	102.03097			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		8.57609	99.35867	0.00000	8.54588	99.50360			6.07	0.00	0.00	0.00	0	156,059.00
R2032	On 06/11/2025	Bond Future	9.40 Call		3,878.75000	3.87875	0.00000	4,020.73000	4.02073	3,878.750	5.74	0.97	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		6,098.66000	6.09866	0.00000	6,243.48000	6.24348	6,098.660	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		8.63782	101.17996	0.00000	8.60602	101.32748			5.87	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.70307	98.87859	0.00000	8.66955	99.02871			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		8.78054		100.68424	0.00000	8.74516	100.83686			5.60	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.87491		98.28282	0.00000	8.83755	98.43775			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		8.76366		107.75427	0.00000	8.73357	107.92239			6.14	0.00	0.00	0	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		8.83005		109.72946	0.00000	8.79847	109.90066			5.96	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.90003		106.70160	0.00000	8.86687	106.87579			5.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.98119		108.64986	0.00000	8.94634	108.82694			5.59	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.07761		105.50485	0.00000	9.04096	105.68472			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		9.27555		99.28088	0.00000	9.24570	99.46153			7.84	0.00	0.00	0	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,145.79000		3.14579	0.00000	3,307.41000	3.30741	3,145.790	7.69	0.85	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	3,853.41000		3.85341	0.00000	4,023.22000	4.02322	3,853.410	7.65	0.91	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	4,756.41000		4.75641	0.00000	4,932.14000	4.93214	4,756.410	7.62	0.96	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	34.21000		0.03421	0.00000	30.75000	0.03075	34.210	7.61	(0.03)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	14.49000		0.01449	0.00000	12.98000	0.01298	14.490	7.60	(0.01)	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	6,557.74000		6.55774	0.00000	6,737.61000	6.73761	6,557.740	7.60	0.99	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	6,721.64000		6.72164	0.00000	6,901.65000	6.90165	6,721.640	7.59	0.99	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	4.05000		0.00405	0.00000	3.62000	0.00362	4.050	7.59	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,483.61000		7.48361	0.00000	7,664.01000	7.66401	7,483.610	7.61	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1.24000		0.00124	0.00000	1.11000	0.00111	1.240	7.64	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,410.87000		9.41087	0.00000	9,591.50000	9.59150	9,410.870	7.72	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,463.66000		9.46366	0.00000	9,644.29000	9.64429	9,463.660	7.73	1.00	0.00	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		7.87	0.00	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		7.88	0.00	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	0.00	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	0.00	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	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.35475		101.10077	0.00000	9.32362	101.28474			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,039.18000		5.03918	0.00000	5,199.89000	5.19989	5,039.180	7.51	0.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,328.40000		6.32840	0.00000	6,499.52000	6.49952	6,328.400	7.49	0.91	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	103.38000		0.10338	0.00000	96.01000	0.09601	103.380	7.53	(0.05)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	8,839.74000		8.83974	0.00000	9,020.10000	9.02010	8,839.740	7.60	0.97	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	23.85000		0.02385	0.00000	21.98000	0.02198	23.850	7.65	(0.01)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.17000		0.00017	0.00000	0.15000	0.00015	0.170	7.73	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.43198		98.45474	0.00000	9.39955	98.64199			7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,095.08000		3.09508	0.00000	3,211.59000	3.21159	3,095.080	7.87	0.59	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,157.05000		3.15705	0.00000	3,274.89000	3.27489	3,157.050	7.86	0.60	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,315.82000		3.31582	0.00000	3,436.95000	3.43695	3,315.820	7.84	0.61	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	911.03000		0.91103	0.00000	870.30000	0.87030	911.030	7.78	(0.24)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	882.60000		0.88260	0.00000	842.88000	0.84288	882.600	7.78	(0.24)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	815.00000		0.81500	0.00000	777.75000	0.77775	815.000	7.78	(0.22)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	395.22000		0.39522	0.00000	374.94000	0.37494	395.220	7.84	(0.13)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	381.81000		0.38181	0.00000	362.13000	0.36213	381.810	7.84	(0.12)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	350.30000		0.35030	0.00000	332.06000	0.33206	350.300	7.86	(0.11)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.52001		100.25294	0.00000	9.48619	100.44334			7.75	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		9.62347		97.50184	0.00000	9.58820	97.69528			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		9.80874		93.56785	0.00000	9.78923	93.69103			8.84	0.00	191,533,388.95	2,047	188,729.00

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	4,321.81	0.0000	4.32181	0.00000	4,440.17	0.0000	4.44017	4,321.810	8.62	0.93	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,115.55	0.0000	7.11555	0.00000	7,238.46	0.0000	7.23846	7,115.550	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	0.00000	0.00000				9.03	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.89383	91.02445	0.00000	9.87358	91.14980				9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,014.04	0.0000	5.01404	0.00000	5,122.34	0.0000	5.12234	5,014.040	9.02	0.82	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,220.29	0.0000	6.22029	0.00000	6,335.47	0.0000	6.33547	6,220.290	9.02	0.89	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	87.42	0.08742	0.00000	83.99000	0.08399	87.420	9.15	(0.04)	0.00	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	8,776.38	0.00000	8.77638	0.00000	8,898.63	0.0000	8.89863	8,776.380	9.16	0.96	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	21.63	0.02163	0.00000	20.76000	0.02076	21.630	9.33	(0.01)	0.00	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	5.59	0.00559	0.00000	5.37000	0.00537	5.590	9.38	0.00	0.00	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.73	Put	0.97	0.00097	0.00000	0.93000	0.00093	0.970	9.38	0.00	0.00	0.00	0	1,030.00	
R2037	On 07/05/2026	Bond Future	0.00		9.98665	92.69610	0.00000	9.96562	92.82370				9.11	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,289.40	0.0000	6.28940	0.00000	6,397.54	0.0000	6.39754	6,289.400	9.03	0.82	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	56.37	0.05637	0.00000	54.50000	0.05450	56.370	9.59	(0.02)	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		10.09124	90.12894	0.00000	10.06939	90.25864				9.42	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,033.90	0.0000	3.03390	0.00000	3,103.80	0.0000	3.10380	3,033.900	9.55	0.50	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,664.04	0.0000	1.66404	0.00000	1,628.45	0.0000	1.62845	1,664.040	9.37	(0.31)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	835.05	0.0000	0.83505	0.00000	815.14	0.0000	0.81514	835.050	9.60	(0.18)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.19857	91.69939	0.00000	10.17591	91.83105				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		9.86660	108.35132	0.00000	9.84717	108.49559				8.61	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	7,833.34	0.0000	7.83334	0.00000	7,977.19	0.0000	7.97719	7,833.340	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		9.95621	110.33739	0.00000	9.93601	110.48441				8.59	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.04924	106.87938	0.00000	10.02827	107.02890				8.56	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.15140	108.83066	0.00000	10.12962	108.98266				8.50	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.26437	105.24740	0.00000	10.24176	105.40168				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		10.26785	93.11662	0.00000	10.24844	93.25042				9.74	0.00	0.00	0	36,656.00
R2040	On 05/02/2026	Bond Future	0.00		10.36025	90.31446	0.00000	10.34015	90.45061				10.17	0.00	7,857,358.02	87	36,701.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,275.77	0.0000	2.27577	0.00000	2,353.70	0.0000	2.35370	2,275.770	10.28	0.51	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,170.96	0.0000	1.17096	0.00000	1,136.18	0.0000	1.13618	1,170.960	10.06	(0.31)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	513.63	0.0000	0.51363	0.00000	496.19	0.0000	0.49619	513.630	10.00	(0.17)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,237.84	0.0000	9.23784	0.00000	9,370.07	0.0000	9.37007	9,237.840	10.14	0.96	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1.18	0.00118	0.00000	1.13000	0.00113	1.180	10.41	0.00	0.00	0.00	0	475.00	
R2040	On 07/05/2026	Bond Future	0.00		10.45961	91.97301	0.00000	10.43878	92.11163				10.12	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	3,773.57	0.0000	3.77357	0.00000	3,863.46	0.0000	3.86346	3,773.570	10.04	0.60	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,470.34	0.0000	5.47034	0.00000	5,577.84	0.0000	5.57784	5,470.340	10.01	0.74	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	501.25	0.00125	0.00000	486.98	0.48698	501.250	10.22	(0.13)	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.03	Put	309.42	0.030942	0.00000	300.29	0.30029	309.420	10.40	(0.09)	0.00	0.00	0	820.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	228.29	0.022829	0.00000	221.44	0.22144	228.290	10.51	(0.07)	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.53	Put	136.07	0.013607	0.00000	131.88	0.13188	136.070	10.67	(0.04)	0.00	0.00	0	820.00	
R2040	On 06/08/2026	Bond Future	0.00		10.57020	89.14192	0.00000	10.54861	89.28282				10.53	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.68229	90.69478	0.00000	10.65995	90.83785				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		10.53788	88.06704	0.00000	10.51850	88.20522				10.66	0.00	129,634,682.88	1,472	133,347.00
R2044	On 06/11/2025	Bond Future	11.25	Call	4,953.05	0.0000	4.95305	0.00000	5,086.18	0.0000	5.08618	4,953.050	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	7.88000	0.00788	0.00000	7.58000	0.00758	7.880	10.43	(0.01)	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1.84000	0.00184	0.00000	1.79000	0.00179	1.840	10.56	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.53000	0.00053	0.00000	0.52000	0.00052	0.530	10.66	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.39000	0.00039	0.00000	0.38000	0.00038	0.390	10.69	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.63026	85.29751	0.00000	10.61021	85.43823		11.17	0.00	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,035.07000	1.03507	0.00000	1,082.01000	1.08201	1,035.070	11.86	0.28	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,374.27000	3.37427	0.00000	3,472.39000	3.47239	3,374.270	11.09	0.64	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	769.21000	0.76921	0.00000	744.55000	0.74455	769.210	10.98	(0.22)	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	503.94000	0.50394	0.00000	486.85000	0.48685	503.940	10.99	(0.16)	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	451.04000	0.45104	0.00000	435.55000	0.43555	451.040	10.99	(0.15)	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.72874	86.86391	0.00000	10.70800	87.00717		11.12	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.83751	84.06482	0.00000	10.81605	84.21044		11.61	0.00	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.94692	85.52901	0.00000	10.92475	85.67692		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		10.52726	86.54410	0.00000	10.50787	86.68895		11.25	0.00	0.00	0.00	0	218,849.00
R2048	On 05/02/2026	Bond Future	0.00		10.61851	88.13049	0.00000	10.59846	88.27797		11.20	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.70727	85.30961	0.00000	10.68657	85.45967		11.75	0.00	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.80430	86.86748	0.00000	10.78290	87.02015		11.65	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.91058	83.94573	0.00000	10.88848	84.10077		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		10.41899	112.17326	0.00000	10.39956	112.36515		11.23	0.00	0.00	0.00	0	28,906.00
R2053	On 05/02/2026	Bond Future	0.00		10.50373	114.22948	0.00000	10.48365	114.42483		11.34	0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.59056	110.46586	0.00000	10.56981	110.66465		11.44	0.00	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.68408	112.48248	0.00000	10.66263	112.68467		11.50	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.78497	108.58460	0.00000	10.76280	108.79000		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		9.53894	79.32993	0.00000	9.49894	79.55269		9.04	0.00	0.00	0.00	0	19,984.00
R209	On 05/02/2026	Bond Future	0.00		9.61482	80.78409	0.00000	9.57334	81.01093		8.97	0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.69347	79.11653	0.00000	9.65045	79.34744		9.24	0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.78076	80.56139	0.00000	9.73612	80.79631		9.11	0.00	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.87841	78.81709	0.00000	9.83209	79.05585		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		253.67369	253.67369	0.00000	253.60917	253.60917		0.00	0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		258.38552	258.38552	0.00000	258.31979	258.31979		0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.69157	259.69157	0.00000	259.62399	259.62399		0.00	0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.49711	264.49711	0.00000	264.42757	264.42757		0.00	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.61784	265.61784	0.00000	265.54556	265.54556		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		8.21573	96.23448	0.00000	8.18014	96.38041		5.27	0.00	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.26743	97.99850	0.00000	8.22969	98.14707		5.02	0.00	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.31625	96.24694	0.00000	8.27621	96.39814		4.92	0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.37788	98.00515	0.00000	8.33527	98.15887		4.61	0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.46368	96.16643	0.00000	8.41827	96.32252		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	0.00
R214	On 06/11/2025	Bond Future	0.00		10.21425	72.82909	0.00000	10.17952	73.03889		10.73		0.00	0	36,640.00
R214	On 05/02/2026	Bond Future	0.00		10.29997	74.16407	0.00000	10.26409	74.37768		10.68		0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.38344	72.22834	0.00000	10.34641	72.44579		11.14		0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.47513	73.54755	0.00000	10.43688	73.76879		11.06		0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.57685	71.53479	0.00000	10.53735	71.75969		11.48		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	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	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	0.00
Total for Derivatives :											553,727,425.02		5,287 1,592,098.00		
Grand Total:											553,727,425.02		5,287 1,592,098.00		