

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2025

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		1,212.83200		1,212.83200	0.00000	1,209.21100	1,209.21100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,235.06400		1,235.06400	0.00000	1,231.37700	1,231.37700		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,257.76000		1,257.76000	0.00000	1,254.00400	1,254.00400		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,280.51800		1,280.51800	0.00000	1,276.69100	1,276.69100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,303.17600		1,303.17600	0.00000	1,299.27800	1,299.27800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,499.29800		1,499.29800	0.00000	1,491.63300	1,491.63300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,526.78100		1,526.78100	0.00000	1,518.97600	1,518.97600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,554.83800		1,554.83800	0.00000	1,546.88800	1,546.88800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,582.97100		1,582.97100	0.00000	1,574.87400	1,574.87400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,610.98100		1,610.98100	0.00000	1,602.73600	1,602.73600		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,264.08300		1,264.08300	0.00000	1,258.89800	1,258.89800		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,287.25400		1,287.25400	0.00000	1,281.97400	1,281.97400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,310.91000		1,310.91000	0.00000	1,305.53100	1,305.53100		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,334.62900		1,334.62900	0.00000	1,329.15100	1,329.15100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,358.24500		1,358.24500	0.00000	1,352.66500	1,352.66500		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		9.80159		88.76685	0.00000	9.88713	88.34459		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.90752		90.41569	0.00000	9.99706	89.98560		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.01505		88.30360	0.00000	10.10889	87.86512		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.13546		89.93725	0.00000	10.23406	89.48990		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.27508		87.73465	0.00000	10.37876	87.27857		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		10.48036		85.01116	0.00000	10.54976	84.53790		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.57177		86.59027	0.00000	10.64358	86.10813		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.66767		83.93679	0.00000	10.74209	83.44532		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.76974		85.48851	0.00000	10.84693	84.98720		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.88130		82.73539	0.00000	10.96142	82.22440		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		1,242.43900		1,242.43900	0.00000	1,237.45700	1,237.45700		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,265.21400		1,265.21400	0.00000	1,260.14100	1,260.14100		0.00	0.00	101,217,120.00	8	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,288.46500		1,288.46500	0.00000	1,283.29600	1,283.29600		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,311.77800		1,311.77800	0.00000	1,306.51300	1,306.51300		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,334.99000		1,334.99000	0.00000	1,329.62800	1,329.62800		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		141.26363		141.26363	0.00000	141.39885	141.39885		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.88762		143.88762	0.00000	144.02530	144.02530		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.10129		145.10129	0.00000	145.23514	145.23514		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.78779		147.78779	0.00000	147.92294	147.92294		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.91553		148.91553	0.00000	149.04650	149.04650		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		111.65825		111.65825	0.00000	111.54682	111.54682		1.15	0.00	0.00	0	2,266.00
I2031	On 05/02/2026	Bond Future	0.00		111.34094		111.34094	0.00000	111.21895	111.21895		1.15	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.41286		113.41286	0.00000	113.28808	113.28808		0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.07873		113.07873	0.00000	112.94143	112.94143		0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.07848		115.07848	0.00000	114.93772	114.93772		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		134.12768		134.12768	0.00000	134.25143	134.25143		0.00	0.00	0.00	0	20,214.00
I2033	On 05/02/2026	Bond Future	0.00		136.61916		136.61916	0.00000	136.74513	136.74513		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.59546		137.59546	0.00000	137.71728	137.71728		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.14306		140.14306	0.00000	140.26608	140.26608		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		141.03154		141.03154	0.00000	141.14973	141.14973		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		144.64210		144.64210	0.00000	144.77655	144.77655		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.15773		145.15773	0.00000	145.28681	145.28681		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.85919		147.85919	0.00000	147.99000	147.99000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.38720		148.38720	0.00000	148.51089	148.51089		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.01280		151.01280	0.00000	151.13725	151.13725		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		113.51008		113.51008	0.00000	112.33910	112.33910		6.03	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		112.80158		112.80158	0.00000	111.59885	111.59885		6.20	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.90059		114.90059	0.00000	113.67501	113.67501		6.11	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.16072		114.16072	0.00000	112.90056	112.90056		5.97	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.17901		116.17901	0.00000	114.89552	114.89552		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		122.92147		122.92147	0.00000	123.54188	123.54188		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.20462		125.20462	0.00000	125.83654	125.83654		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.23405		125.23405	0.00000	125.86807	125.86807		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.55207		127.55207	0.00000	128.19690	128.19690		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.47005		127.47005	0.00000	128.11679	128.11679		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		124.90985		124.90985	0.00000	124.89754	124.89754		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.81057		124.81057	0.00000	124.78970	124.78970		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		127.13323		127.13323	0.00000	127.11134	127.11134		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		127.02559		127.02559	0.00000	126.99289	126.99289		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		129.27288		129.27288	0.00000	129.23837	129.23837		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		112.85219		112.85219	0.00000	112.84133	112.84133		8.90	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.13158		112.13158	0.00000	112.11037	112.11037		9.12	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.21815		114.21815	0.00000	114.19602	114.19602		9.14	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.46564		113.46564	0.00000	113.43125	113.43125		9.23	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.47169		115.47169	0.00000	115.43559	115.43559		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		396.97300		396.97300	0.00000	397.38400	397.38400		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		404.34700		404.34700	0.00000	404.76500	404.76500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.87300		411.87300	0.00000	412.29800	412.29800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		419.41900		419.41900	0.00000	419.85100	419.85100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		426.93200		426.93200	0.00000	427.37100	427.37100		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		7.35123	107.38270	0.00000	7.41999	107.30886			0.61	0.00	2,407,842,282.10		22,423	75,357.00
R186	On 05/02/2026	Bond Future	0.00		7.33108	104.04715	0.00000	7.42086	103.97193			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.29486	105.95860	0.00000	7.42365	105.88159			0.52	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.22602	102.58940	0.00000	7.44692	102.51018			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.43156	104.37867	0.00000	8.13383	104.29707			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		279.79287	279.79287	0.00000	279.76648	279.76648			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.63827	279.63827	0.00000	279.59346	279.59346			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.84241	284.84241	0.00000	284.79563	284.79563			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.67520	284.67520	0.00000	284.60382	284.60382			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.71252	289.71252	0.00000	289.63734	289.63734			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		7.82624	102.83460	0.00000	7.90012	102.57263			3.89	0.00	66,328,317.00		645	138,789.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,119.08000	3.11908	0.00000	2,861.40000	2.86140	3,119.080		3.63	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,804.48000	4.80448	0.00000	4,542.58000	4.54258	4,804.480		3.57	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			3.58	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.85266	100.71158	0.00000	7.93202	100.44478			3.85	0.00	0.00	0.00	0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		7.89003	102.56167	0.00000	7.97573	102.28958			3.65	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.94288	100.42635	0.00000	8.03616	100.14852			3.54	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.00709	102.17819	0.00000	8.10879	101.89455			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		8.50181	99.71549	0.00000	8.57609	99.35867			6.07	0.00	161,937,955.76		1,624	156,954.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,225.03000	4.22503	0.00000	3,878.75000	3.87875	4,225.030		5.74	0.98	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,455.00000	6.45500	0.00000	6,098.66000	6.09866	6,455.000		5.74	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			5.78	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.55960	101.54331	0.00000	8.63782	101.17996			5.87	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 07/05/2026	Bond Future	0.00		8.62047		99.24903	0.00000	8.70307	98.87859			5.87	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.69302		101.06231	0.00000	8.78054	100.68424			5.60	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.78202		98.66859	0.00000	8.87491	98.28282			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		8.67392		108.25669	0.00000	8.76366	107.75427			6.14	0.00	73,181,522.44	676	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.73586		110.24111	0.00000	8.83005	109.72946			5.96	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.80096		107.22313	0.00000	8.90003	106.70160			5.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.87672		109.18185	0.00000	8.98119	108.64986			5.59	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.96732		106.04730	0.00000	9.07761	105.50485			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		9.19112		99.79299	0.00000	9.27555	99.28088			7.84	0.00	32,233,135.77	323	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,587.96000		3.58796	0.00000	3,145.79000	3.14579	3,587.960	7.69	0.89	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,324.06000		4.32406	0.00000	3,853.41000	3.85341	4,324.060	7.65	0.94	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,248.66000		5.24866	0.00000	4,756.41000	4.75641	5,248.660	7.62	0.97	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	19.96000		0.01996	0.00000	34.21000	0.03421	19.960	7.61	(0.02)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	7.94000		0.00794	0.00000	14.49000	0.01449	7.940	7.60	(0.01)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,066.35000		7.06635	0.00000	6,557.74000	6.55774	7,066.350	7.60	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,230.83000		7.23083	0.00000	6,721.64000	6.72164	7,230.830	7.59	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	2.03000		0.00203	0.00000	4.05000	0.00405	2.030	7.59	0.00	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,994.47000		7.99447	0.00000	7,483.61000	7.48361	7,994.470	7.61	1.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.58000		0.00058	0.00000	1.24000	0.00124	0.580	7.64	0.00	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,922.87000		9.92287	0.00000	9,410.87000	9.41087	9,922.870	7.72	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,975.66000		9.97566	0.00000	9,463.66000	9.46366	9,975.660	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	0.00000	0.00000		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	0.00000	0.00000		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		9.26671		101.62226	0.00000	9.35475	101.10077			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,484.72000		5.48472	0.00000	5,039.18000	5.03918	5,484.720	7.51	0.87	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,806.88000		6.80688	0.00000	6,328.40000	6.32840	6,806.880	7.49	0.93	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	78.14000		0.07814	0.00000	103.38000	0.10338	78.140	7.53	(0.04)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,348.47000		9.34847	0.00000	8,839.74000	8.83974	9,348.470	7.60	0.98	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	17.08000		0.01708	0.00000	23.85000	0.02385	17.080	7.65	(0.01)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.10000		0.00010	0.00000	0.17000	0.00017	0.100	7.73	0.00	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.34014		98.98624	0.00000	9.43198	98.45474			7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,411.82000		3.41182	0.00000	3,095.08000	3.09508	3,411.820	7.87	0.62	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,477.65000		3.47765	0.00000	3,157.05000	3.15705	3,477.650	7.86	0.63	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,646.02000		3.64602	0.00000	3,315.82000	3.31582	3,646.020	7.84	0.65	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	784.62000		0.78462	0.00000	911.03000	0.91103	784.620	7.78	(0.22)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	759.22000		0.75922	0.00000	882.60000	0.88260	759.220	7.78	(0.21)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	699.01000		0.69901	0.00000	815.00000	0.81500	699.010	7.78	(0.20)	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	330.60000		0.33060	0.00000	395.22000	0.39522	330.600	7.84	(0.11)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	319.03000		0.31903	0.00000	381.81000	0.38181	319.030	7.84	(0.11)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	291.94000		0.29194	0.00000	350.30000	0.35030	291.940	7.86	(0.10)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.42397		100.79491	0.00000	9.52001	100.25294			7.75	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,534.46000		2.53446	0.00000	2,299.97000	2.29997	2,534.460	8.10	0.46	2,154,739.27		500	250.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,158.60000		2.15860	0.00000	2,385.44000	2.38544	2,158.600	7.77	(0.40)	(937,491.46)		250	250.00

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	10.22	Put	1,162.43	000	1.16243	0.00000	1,312.06	000	1.31206	1,162.430	7.64	(0.26)	(1,216,064.41)	500	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.52	300	98.05419	0.00000	9.62	347	97.50184		7.91	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.72	941	94.07011	0.00000	9.80	874	93.56785		8.84	0.00	0.00	0	188,729.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,789.24	000	4.78924	0.00000	4,321.81	000	4.32181	4,789.240	8.62	0.95	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,614.73	000	7.61473	0.00000	7,115.55	000	7.11555	7,614.730	8.62	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.03	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.81	144	91.53596	0.00000	9.89	383	91.02445		9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,437.93	000	5.43793	0.00000	5,014.04	000	5.01404	5,437.930	9.02	0.85	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,677.30	000	6.67730	0.00000	6,220.29	000	6.22029	6,677.300	9.02	0.91	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	67.33	000	0.06733	0.00000	87.42	000	0.08742	67.330	9.15	(0.03)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,269.60	000	9.26960	0.00000	8,776.38	000	8.77638	9,269.600	9.16	0.97	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	15.92	000	0.01592	0.00000	21.63	000	0.02163	15.920	9.33	(0.01)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	3.95	000	0.00395	0.00000	5.59	000	0.00559	3.950	9.38	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.65	000	0.00065	0.00000	0.97	000	0.00097	0.650	9.38	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.90	099	93.21739	0.00000	9.98	665	92.69610		9.11	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,716.21	000	6.71621	0.00000	6,289.40	000	6.28940	6,716.210	9.03	0.84	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	45.71	000	0.04571	0.00000	56.37	000	0.05637	45.710	9.59	(0.02)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.00	196	90.66047	0.00000	10.09	124	90.12894		9.42	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,300.08	000	3.30008	0.00000	3,033.90	000	3.03390	3,300.080	9.55	0.52	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,501.02	000	1.50102	0.00000	1,664.04	000	1.66404	1,501.020	9.37	(0.29)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	740.28	000	0.74028	0.00000	835.05	000	0.83505	740.280	9.60	(0.16)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.10	564	92.24101	0.00000	10.19	857	91.69939		9.29	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.78	664	108.94683	0.00000	9.86	660	108.35132		8.61	0.00	3,268,404.90	30	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,424.51	000	8.42451	0.00000	7,833.34	000	7.83334	8,424.510	8.41	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.81	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.87	314	110.94384	0.00000	9.95	621	110.33739		8.59	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.96	282	107.49751	0.00000	10.04	924	106.87938		8.56	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.06	136	109.46103	0.00000	10.15	140	108.83066		8.50	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.17	052	105.88990	0.00000	10.26	437	105.24740		8.56	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.19	856	93.59558	0.00000	10.26	785	93.11662		9.74	0.00	55,502,178.94	593	36,563.00
R2040	On 05/02/2026	Bond Future	0.00		10.28	846	90.80213	0.00000	10.36	025	90.31446		10.17	0.00	0.00	0	36,701.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,523.52	000	2.52352	0.00000	2,275.77	000	2.27577	2,523.520	10.28	0.54	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,019.91	000	1.01991	0.00000	1,170.96	000	1.17096	1,019.910	10.06	(0.28)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	432.90	000	0.43290	0.00000	513.63	000	0.51363	432.900	10.00	(0.15)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,704.82	000	9.70482	0.00000	9,237.84	000	9.23784	9,704.820	10.14	0.96	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.83	000	0.00083	0.00000	1.18	000	0.00118	0.830	10.41	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.38	514	92.47003	0.00000	10.45	961	91.97301		10.12	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,072.63	000	4.07263	0.00000	3,773.57	000	3.77357	4,072.630	10.04	0.63	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,836.35	000	5.83635	0.00000	5,470.34	000	5.47034	5,836.350	10.01	0.76	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	437.44	000	0.43744	0.00000	501.25	000	0.50125	437.440	10.22	(0.12)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	267.12	000	0.26712	0.00000	309.42	000	0.30942	267.120	10.40	(0.08)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	195.81	000	0.19581	0.00000	228.29	000	0.22829	195.810	10.51	(0.06)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	115.48	000	0.11548	0.00000	136.07	000	0.13607	115.480	10.67	(0.04)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.49	276	89.64879	0.00000	10.57	020	89.14192		10.53	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
R2040	On 05/11/2026	Bond Future	0.00		10.60188		91.21132	0.00000	10.68229	90.69478			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		10.46866		88.56219	0.00000	10.53788	88.06704			10.66	0.00	112,651,105.68	1,272	132,075.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,414.26000		5.41426	0.00000	4,953.05000	4.95305	5,414.260		10.41	0.95	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	4.61000		0.00461	0.00000	7.88000	0.00788	4.610		10.43	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1.00000		0.00100	0.00000	1.84000	0.00184	1.000		10.56	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.27000		0.00027	0.00000	0.53000	0.00053	0.270		10.66	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.19000		0.00019	0.00000	0.39000	0.00039	0.190		10.69	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.55864		85.80184	0.00000	10.63026	85.29751			11.17	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,173.45000		1.17345	0.00000	1,035.07000	1.03507	1,173.450		11.86	0.30	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,696.40000		3.69640	0.00000	3,374.27000	3.37427	3,696.400		11.09	0.67	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	658.09000		0.65809	0.00000	769.21000	0.76921	658.090		10.98	(0.20)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	424.28000		0.42428	0.00000	503.94000	0.50394	424.280		10.99	(0.14)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	378.18000		0.37818	0.00000	451.04000	0.45104	378.180		10.99	(0.13)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.65459		87.37783	0.00000	10.72874	86.86391			11.12	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.76057		84.58874	0.00000	10.83751	84.06482			11.61	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.86717		86.06297	0.00000	10.94692	85.52901			11.49	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.46318		87.02436	0.00000	10.52726	86.54410			11.25	0.00	18,797,261.76	216	218,633.00
R2048	On 05/02/2026	Bond Future	0.00		10.55224		88.61957	0.00000	10.61851	88.13049			11.20	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.63876		85.80797	0.00000	10.70727	85.30961			11.75	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.73331		87.37571	0.00000	10.80430	86.86748			11.65	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.83703		84.46358	0.00000	10.91058	83.94573			12.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.35465		112.81091	0.00000	10.41899	112.17326			11.23	0.00	4,512,436.40	40	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.43722		114.87884	0.00000	10.50373	114.22948			11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.52174		111.12761	0.00000	10.59056	110.46586			11.44	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.61275		113.15740	0.00000	10.68408	112.48248			11.50	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.71101		109.27253	0.00000	10.78497	108.58460			11.93	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.45455		79.80086	0.00000	9.53894	79.32993			9.04	0.00	10,693,315.24	134	19,850.00
R209	On 05/02/2026	Bond Future	0.00		9.52731		81.26366	0.00000	9.61482	80.78409			8.97	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.60261		79.60525	0.00000	9.69347	79.11653			9.24	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.68627		81.05972	0.00000	9.78076	80.56139			9.11	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.78010		79.32495	0.00000	9.87841	78.81709			9.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.62231		253.62231	0.00000	253.67369	253.67369			0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		258.33335		258.33335	0.00000	258.38552	258.38552			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.65336		259.65336	0.00000	259.69157	259.69157			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.46023		264.46023	0.00000	264.49711	264.49711			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.59523		265.59523	0.00000	265.61784	265.61784			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		8.14172		96.53826	0.00000	8.21573	96.23448			5.27	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.18892		98.30789	0.00000	8.26743	97.99850			5.02	0.00	0.00	0	23.00

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	On 07/05/2026	Bond Future	0.00		8.23281	96.56235	0.00000	8.31625	96.24694		4.92	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.28874	98.32708	0.00000	8.37788	98.00515		4.61	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.36824	96.49486	0.00000	8.46368	96.16643		4.52	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		10.14528	73.24660	0.00000	10.21425	72.82909		10.73	0.00	4,541,289.20	62	36,640.00
R214	On 05/02/2026	Bond Future	0.00		10.22870	74.58929	0.00000	10.29997	74.16407		10.68	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.30982	72.66159	0.00000	10.38344	72.22834		11.14	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.39893	73.98929	0.00000	10.47513	73.54755		11.06	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.49797	71.98494	0.00000	10.57685	71.53479		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 :											3,052,707,508.59		29,296 1,587,574.00		
Grand Total:											3,052,707,508.59		29,296 1,587,574.00		