

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2025

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		1,209.77500		1,209.77500	0.00000	1,212.83200	1,212.83200		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,231.95100		1,231.95100	0.00000	1,235.06400	1,235.06400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,254.59200		1,254.59200	0.00000	1,257.76000	1,257.76000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,277.29600		1,277.29600	0.00000	1,280.51800	1,280.51800		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.90100		1,299.90100	0.00000	1,303.17600	1,303.17600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,496.92400		1,496.92400	0.00000	1,499.29800	1,499.29800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,524.36400		1,524.36400	0.00000	1,526.78100	1,526.78100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,552.37900		1,552.37900	0.00000	1,554.83800	1,554.83800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,580.47200		1,580.47200	0.00000	1,582.97100	1,582.97100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,608.44200		1,608.44200	0.00000	1,610.98100	1,610.98100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,262.52300		1,262.52300	0.00000	1,264.08300	1,264.08300		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,285.66600		1,285.66600	0.00000	1,287.25400	1,287.25400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,309.29400		1,309.29400	0.00000	1,310.91000	1,310.91000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,332.98800		1,332.98800	0.00000	1,334.62900	1,334.62900		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,356.57800		1,356.57800	0.00000	1,358.24500	1,358.24500		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		9.81068		88.72186	0.00000	9.80159	88.76685		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.91703		90.36989	0.00000	9.90752	90.41569		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.02498		88.25707	0.00000	10.01505	88.30360		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.14584		89.89002	0.00000	10.13546	89.93725		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.28591		87.68687	0.00000	10.27508	87.73465		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		10.48442		84.98337	0.00000	10.48036	85.01116		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.57597		86.56195	0.00000	10.57177	86.59027		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.67200		83.90807	0.00000	10.66767	83.93679		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.77419		85.45949	0.00000	10.76974	85.48851		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.88587		82.70611	0.00000	10.88130	82.73539		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		1,240.83500		1,240.83500	0.00000	1,242.43900	1,242.43900		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,263.58000		1,263.58000	0.00000	1,265.21400	1,265.21400		0.00	0.00	101,086,400.00	8	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,286.80200		1,286.80200	0.00000	1,288.46500	1,288.46500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,310.08900		1,310.08900	0.00000	1,311.77800	1,311.77800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,333.27400		1,333.27400	0.00000	1,334.99000	1,334.99000		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		141.12423		141.12423	0.00000	141.26363	141.26363		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.74564		143.74564	0.00000	143.88762	143.88762		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.95715		144.95715	0.00000	145.10129	145.10129		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.64134		147.64134	0.00000	147.78779	147.78779		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.76769		148.76769	0.00000	148.91553	148.91553		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		111.50267		111.50267	0.00000	111.65825	111.65825		1.15	0.00	0.00	0	2,266.00
I2031	On 05/02/2026	Bond Future	0.00		111.18275		111.18275	0.00000	111.34094	111.34094		1.15	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.25186		113.25186	0.00000	113.41286	113.41286		0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.91599		112.91599	0.00000	113.07873	113.07873		0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.91325		114.91325	0.00000	115.07848	115.07848		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		133.90588		133.90588	0.00000	134.12768	134.12768		0.00	0.00	0.00	0	20,214.00
I2033	On 05/02/2026	Bond Future	0.00		136.39320		136.39320	0.00000	136.61916	136.61916		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.36579		137.36579	0.00000	137.59546	137.59546		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		139.90939		139.90939	0.00000	140.14306	140.14306		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.79491		140.79491	0.00000	141.03154	141.03154		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		144.27649		144.27649	0.00000	144.64210	144.64210		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		144.78567		144.78567	0.00000	145.15773	145.15773		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.48013		147.48013	0.00000	147.85919	147.85919		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.00238		148.00238	0.00000	148.38720	148.38720		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		150.62176		150.62176	0.00000	151.01280	151.01280		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		113.51340		113.51340	0.00000	113.51008	113.51008		6.03	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		112.80527		112.80527	0.00000	112.80158	112.80158		6.20	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.90449		114.90449	0.00000	114.90059	114.90059		6.11	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.16619		114.16619	0.00000	114.16072	114.16072		5.97	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.18492		116.18492	0.00000	116.17901	116.17901		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		123.10628		123.10628	0.00000	122.92147	122.92147		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.39300		125.39300	0.00000	125.20462	125.20462		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.42650		125.42650	0.00000	125.23405	125.23405		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.74850		127.74850	0.00000	127.55207	127.55207		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.67138		127.67138	0.00000	127.47005	127.47005		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		124.50385		124.50385	0.00000	124.90985	124.90985		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.39714		124.39714	0.00000	124.81057	124.81057		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		126.71234		126.71234	0.00000	127.13323	127.13323		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		126.59818		126.59818	0.00000	127.02559	127.02559		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		128.83829		128.83829	0.00000	129.27288	129.27288		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		112.85590		112.85590	0.00000	112.85219	112.85219		8.90	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.13560		112.13560	0.00000	112.13158	112.13158		9.12	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.22235		114.22235	0.00000	114.21815	114.21815		9.14	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.47148		113.47148	0.00000	113.46564	113.46564		9.23	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.47793		115.47793	0.00000	115.47169	115.47169		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		396.45300		396.45300	0.00000	396.97300	396.97300		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		403.81700		403.81700	0.00000	404.34700	404.34700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.33400		411.33400	0.00000	411.87300	411.87300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		418.87100		418.87100	0.00000	419.41900	419.41900		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		426.37500		426.37500	0.00000	426.93200	426.93200		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	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
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	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	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	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	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	8.34000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.40757	107.32219	0.00000	7.35123	107.38270			0.61	0.00	433,474,325.41	4,039	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.40460	103.98554	0.00000	7.33108	104.04715			0.64	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.39954	105.89600	0.00000	7.29486	105.95860			0.52	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.40302	102.52591	0.00000	7.22602	102.58940			0.35	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.98457	104.31441	0.00000	7.43156	104.37867			0.13	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		279.60858	279.60858	0.00000	279.79287	279.79287			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.45050	279.45050	0.00000	279.63827	279.63827			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.65162	284.65162	0.00000	284.84241	284.84241			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.48339	284.48339	0.00000	284.67520	284.67520			0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.51808	289.51808	0.00000	289.71252	289.71252			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.89850	102.57836	0.00000	7.82624	102.83460			3.89	0.00	0.00	0	138,789.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,865.83000	2.86583	0.00000	3,119.08000	3.11908	2,865.830		3.63	0.98	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		4,548.28000	4.54828	0.00000	4,804.48000	4.80448	4,548.280		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		7.93027	100.45065	0.00000	7.85266	100.71158			3.85	0.00	301,351.95	3	53,676.00
R2030	On 07/05/2026	Bond Future	0.00		7.97367	102.29611	0.00000	7.89003	102.56167			3.65	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.03359	100.15617	0.00000	7.94288	100.42635			3.54	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.10554	101.90360	0.00000	8.00709	102.17819			3.31	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.55254	99.47162	0.00000	8.50181	99.71549			6.07	0.00	0.00	0	156,954.00
R2032	On 06/11/2025	Bond Future	9.40 Call		3,985.65000	3.98565	0.00000	4,225.03000	4.22503	3,985.650		5.74	0.97	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		6,211.29000	6.21129	0.00000	6,455.00000	6.45500	6,211.290		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		8.61301	101.29503	0.00000	8.55960	101.54331			5.87	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.67678	98.99631	0.00000	8.62047	99.24903			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 06/08/2026	Bond Future	0.00		8.75249		100.80522	0.00000	8.69302	101.06231			5.60	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.84489		98.40729	0.00000	8.78202	98.66859			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		8.71426		108.03046	0.00000	8.67392	108.25669			6.14	0.00	216,060.92	2	27,971.00
R2033	On 05/02/2026	Bond Future	0.00		8.77820		110.01073	0.00000	8.73586	110.24111			5.96	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.84542		106.98867	0.00000	8.80096	107.22313			5.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92346		108.94341	0.00000	8.87672	109.18185			5.59	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.01649		105.80502	0.00000	8.96732	106.04730			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		9.21583		99.64275	0.00000	9.19112	99.79299			7.84	0.00	17,935,695.00	180	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,448.89000		3.44889	0.00000	3,587.96000	3.58796	3,448.890		7.69	0.89	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,179.75000		4.17975	0.00000	4,324.06000	4.32406	4,179.750		7.65	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,100.87000		5.10087	0.00000	5,248.66000	5.24866	5,100.870		7.62	0.97	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	21.60000		0.02160	0.00000	19.96000	0.01996	21.600		7.61	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	8.58000		0.00858	0.00000	7.94000	0.00794	8.580		7.60	(0.01)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	6,916.41000		6.91641	0.00000	7,066.35000	7.06635	6,916.410		7.60	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,080.83000		7.08083	0.00000	7,230.83000	7.23083	7,080.830		7.59	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	2.19000		0.00219	0.00000	2.03000	0.00203	2.190		7.59	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,844.32000		7.84432	0.00000	7,994.47000	7.99447	7,844.320		7.61	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.62000		0.00062	0.00000	0.58000	0.00058	0.620		7.64	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,772.64000		9.77264	0.00000	9,922.87000	9.92287	9,772.640		7.72	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,825.43000		9.82543	0.00000	9,975.66000	9.97566	9,825.430		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		9.29247		101.46929	0.00000	9.26671	101.62226			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,347.97000		5.34797	0.00000	5,484.72000	5.48472	5,347.970		7.51	0.87	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,662.56000		6.66256	0.00000	6,806.88000	6.80688	6,662.560		7.49	0.93	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	82.94000		0.08294	0.00000	78.14000	0.07814	82.940		7.53	(0.04)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,197.78000		9.19778	0.00000	9,348.47000	9.34847	9,197.780		7.60	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	18.22000		0.01822	0.00000	17.08000	0.01708	18.220		7.65	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.11000		0.00011	0.00000	0.10000	0.00010	0.110		7.73	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.36698		98.83052	0.00000	9.34014	98.98624			7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,310.57000		3.31057	0.00000	3,411.82000	3.41182	3,310.570		7.87	0.61	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,375.32000		3.37532	0.00000	3,477.65000	3.47765	3,375.320		7.86	0.62	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,541.01000		3.54101	0.00000	3,646.02000	3.64602	3,541.010		7.84	0.64	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	815.05000		0.81505	0.00000	784.62000	0.78462	815.050		7.78	(0.22)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	788.85000		0.78885	0.00000	759.22000	0.75922	788.850		7.78	(0.22)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	726.71000		0.72671	0.00000	699.01000	0.69901	726.710		7.78	(0.21)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	345.26000		0.34526	0.00000	330.60000	0.33060	345.260		7.84	(0.11)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	333.24000		0.33324	0.00000	319.03000	0.31903	333.240		7.84	(0.11)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	305.06000		0.30506	0.00000	291.94000	0.29194	305.060		7.86	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.45195		100.63661	0.00000	9.42397	100.79491			7.75	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,458.35000		2.45835	0.00000	2,534.46000	2.53446	2,458.350		8.10	0.45	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,217.54000		2.21754	0.00000	2,158.60000	2.15860	2,217.540		7.77	(0.40)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,199.99000		1.19999	0.00000	1,162.43000	1.16243	1,199.990		7.64	(0.26)	0.00	0	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 05/11/2026	Bond Future	0.00		9.55216		97.89345	0.00000	9.52300	98.05419			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		9.75910		93.88169	0.00000	9.72941	94.07011			8.84	0.00	266,530,117.91	2,839	188,944.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,607.69000		4.60769	0.00000	4,789.24000	4.78924	4,607.690		8.62	0.94	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,426.72000		7.42672	0.00000	7,614.73000	7.61473	7,426.720		8.62	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.03	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.84228		91.34403	0.00000	9.81144	91.53596			9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,271.26000		5.27126	0.00000	5,437.93000	5.43793	5,271.260		9.02	0.84	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,500.38000		6.50038	0.00000	6,677.30000	6.67730	6,500.380		9.02	0.90	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	72.38000		0.07238	0.00000	67.33000	0.06733	72.380		9.15	(0.03)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,082.24000		9.08224	0.00000	9,269.60000	9.26960	9,082.240		9.16	0.97	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	17.21000		0.01721	0.00000	15.92000	0.01592	17.210		9.33	(0.01)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	4.29000		0.00429	0.00000	3.95000	0.00395	4.290		9.38	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.71000		0.00071	0.00000	0.65000	0.00065	0.710		9.38	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.93301		93.02206	0.00000	9.90099	93.21739			9.11	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,549.96000		6.54996	0.00000	6,716.21000	6.71621	6,549.960		9.03	0.83	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	48.52000		0.04852	0.00000	45.71000	0.04571	48.520		9.59	(0.02)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.03525		90.46179	0.00000	10.00196	90.66047			9.42	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,192.08000		3.19208	0.00000	3,300.08000	3.30008	3,192.080		9.55	0.51	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,554.64000		1.55464	0.00000	1,501.02000	1.50102	1,554.640		9.37	(0.30)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	770.24000		0.77024	0.00000	740.28000	0.74028	770.240		9.60	(0.17)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.14018		92.03919	0.00000	10.10564	92.24101			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		9.81632		108.72524	0.00000	9.78664	108.94683			8.61	0.00	51,861,939.48	477	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,203.53000		8.20353	0.00000	8,424.51000	8.42451	8,203.530		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		9.90396		110.71827	0.00000	9.87314	110.94384			8.59	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.99484		107.26789	0.00000	9.96282	107.49751			8.56	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.09463		109.22749	0.00000	10.06136	109.46103			8.50	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.20508		105.65265	0.00000	10.17052	105.88990			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		10.20267		93.56707	0.00000	10.19856	93.59558			9.74	0.00	799,062,777.80	8,540	43,666.00
R2040	On 05/02/2026	Bond Future	0.00		10.29271		90.77315	0.00000	10.28846	90.80213			10.17	0.00	190,623,615.00	2,100	38,801.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,499.68000		2.49968	0.00000	2,523.52000	2.52352	2,499.680		10.28	0.54	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,021.25000		1.02125	0.00000	1,019.91000	1.01991	1,021.250		10.06	(0.28)	(21,727,178.88)	7,500	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	432.54000		0.43254	0.00000	432.90000	0.43290	432.540		10.00	(0.15)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,675.28000		9.67528	0.00000	9,704.82000	9.70482	9,675.280		10.14	0.96	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.80000		0.00080	0.00000	0.83000	0.00083	0.800		10.41	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.38953		92.44062	0.00000	10.38514	92.47003			10.12	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,048.17000		4.04817	0.00000	4,072.63000	4.07263	4,048.170		10.04	0.63	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,809.10000		5.80910	0.00000	5,836.35000	5.83635	5,809.100		10.01	0.76	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	437.66000		0.43766	0.00000	437.44000	0.43744	437.660		10.22	(0.12)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	266.99000		0.26699	0.00000	267.12000	0.26712	266.990		10.40	(0.08)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	195.58000		0.19558	0.00000	195.81000	0.19581	195.580		10.51	(0.06)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	115.19000		0.11519	0.00000	115.48000	0.11548	115.190		10.67	(0.04)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.49729		89.61903	0.00000	10.49276	89.64879			10.53	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.60653		91.18133	0.00000	10.60188	91.21132			10.40	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 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.46767	88.56931	0.00000	10.46866	88.56219			10.66	0.00	58,455,744.60		660	132,415.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,417.47000	5.41747	0.00000	5,414.26000	5.41426	5,417.470	10.41	0.95	0.00			0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	4.17000	0.00417	0.00000	4.61000	0.00461	4.170	10.43	0.00	0.00			0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.88000	0.00088	0.00000	1.00000	0.00100	0.880	10.56	0.00	0.00			0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.23000	0.00023	0.00000	0.27000	0.00027	0.230	10.66	0.00	0.00			0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.16000	0.00016	0.00000	0.19000	0.00019	0.160	10.69	0.00	0.00			0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.55762	85.80905	0.00000	10.55864	85.80184		11.17	0.00	0.00			0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,167.79000	1.16779	0.00000	1,173.45000	1.17345	1,167.790	11.86	0.30	0.00			0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,693.62000	3.69362	0.00000	3,696.40000	3.69640	3,693.620	11.09	0.67	0.00			0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	650.94000	0.65094	0.00000	658.09000	0.65809	650.940	10.98	(0.19)	0.00			0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	418.70000	0.41870	0.00000	424.28000	0.42428	418.700	10.99	(0.14)	0.00			0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	372.98000	0.37298	0.00000	378.18000	0.37818	372.980	10.99	(0.12)	0.00			0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.65352	87.38528	0.00000	10.65459	87.37783		11.12	0.00	0.00			0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.75942	84.59661	0.00000	10.76057	84.58874		11.61	0.00	0.00			0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.86595	86.07118	0.00000	10.86717	86.06297		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		10.46220	87.03174	0.00000	10.46318	87.02436		11.25	0.00	41,775,235.20			480	218,633.00
R2048	On 05/02/2026	Bond Future	0.00		10.55123	88.62707	0.00000	10.55224	88.61957		11.20	0.00	0.00			0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.63770	85.81572	0.00000	10.63876	85.80797		11.75	0.00	0.00			0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.73219	87.38377	0.00000	10.73331	87.37571		11.65	0.00	0.00			0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.83583	84.47207	0.00000	10.83703	84.46358		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		10.35376	112.81978	0.00000	10.35465	112.81091		11.23	0.00	0.00			0	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.43630	114.88787	0.00000	10.43722	114.87884		11.34	0.00	0.00			0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.52077	111.13698	0.00000	10.52174	111.12761		11.44	0.00	0.00			0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.61172	113.16720	0.00000	10.61275	113.15740		11.50	0.00	0.00			0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.70991	109.28282	0.00000	10.71101	109.27253		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		9.46396	79.74816	0.00000	9.45455	79.80086		9.04	0.00	131,265,471.36			1,646	19,758.00
R209	On 05/02/2026	Bond Future	0.00		9.53706	81.21004	0.00000	9.52731	81.26366		8.97	0.00	0.00			0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.61271	79.55073	0.00000	9.60261	79.60525		9.24	0.00	0.00			0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.69671	81.00446	0.00000	9.68627	81.05972		9.11	0.00	0.00			0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.79090	79.26895	0.00000	9.78010	79.32495		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		253.22952	253.22952	0.00000	253.62231	253.62231		0.00	0.00	0.00			0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.93330	257.93330	0.00000	258.33335	258.33335		0.00	0.00	0.00			0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.24691	259.24691	0.00000	259.65336	259.65336		0.00	0.00	0.00			0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.04694	264.04694	0.00000	264.46023	264.46023		0.00	0.00	0.00			0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.17720	265.17720	0.00000	265.59523	265.59523		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		8.20817	96.26545	0.00000	8.14172	96.53826		5.27	0.00	0.00			0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.25940	98.03009	0.00000	8.18892	98.30789		5.02	0.00	0.00			0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.30760	96.27958	0.00000	8.23281	96.56235		4.92	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	On 06/08/2026	Bond Future	0.00		8.36838	98.03940	0.00000	8.28874	98.32708		4.61	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.45320	96.20242	0.00000	8.36824	96.49486		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		10.14945	73.22125	0.00000	10.14528	73.24660		10.73	0.00	1,317,982.50		18	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.23301	74.56347	0.00000	10.22870	74.58929		10.68	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.31425	72.63542	0.00000	10.30982	72.66159		11.14	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.40347	73.96286	0.00000	10.39893	73.98929		11.06	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.50263	71.95823	0.00000	10.49797	71.98494		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 :											2,072,179,538.25				28,492	1,604,149.00
Grand Total:											2,072,179,538.25				28,492	1,604,149.00