

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2025

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		1,209.40400		1,209.40400	0.00000	1,209.77500	1,209.77500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,231.63600		1,231.63600	0.00000	1,231.95100	1,231.95100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,254.41400		1,254.41400	0.00000	1,254.59200	1,254.59200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,277.12000		1,277.12000	0.00000	1,277.29600	1,277.29600		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.75000		1,299.75000	0.00000	1,299.90100	1,299.90100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,497.80700		1,497.80700	0.00000	1,496.92400	1,496.92400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,525.34100		1,525.34100	0.00000	1,524.36400	1,524.36400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,553.55100		1,553.55100	0.00000	1,552.37900	1,552.37900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,581.67100		1,581.67100	0.00000	1,580.47200	1,580.47200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,609.69800		1,609.69800	0.00000	1,608.44200	1,608.44200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,262.43700		1,262.43700	0.00000	1,262.52300	1,262.52300		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,285.64400		1,285.64400	0.00000	1,285.66600	1,285.66600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,309.42100		1,309.42100	0.00000	1,309.29400	1,309.29400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,333.12300		1,333.12300	0.00000	1,332.98800	1,332.98800		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,356.74500		1,356.74500	0.00000	1,356.57800	1,356.57800		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		9.80797		88.73527	0.00000	9.81068	88.72186		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.91323		90.38819	0.00000	9.91703	90.36989		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.01877		88.28616	0.00000	10.02498	88.25707		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.13921		89.92018	0.00000	10.14584	89.89002		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.27847		87.71969	0.00000	10.28591	87.68687		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		10.48715		84.96468	0.00000	10.48442	84.98337		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.57814		86.54733	0.00000	10.57597	86.56195		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.67272		83.90330	0.00000	10.67200	83.90807		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.77487		85.45506	0.00000	10.77419	85.45949		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.88625		82.70368	0.00000	10.88587	82.70611		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		1,240.76700		1,240.76700	0.00000	1,240.83500	1,240.83500		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,263.57500		1,263.57500	0.00000	1,263.58000	1,263.58000		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,286.94500		1,286.94500	0.00000	1,286.80200	1,286.80200		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,310.23900		1,310.23900	0.00000	1,310.08900	1,310.08900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,333.45600		1,333.45600	0.00000	1,333.27400	1,333.27400		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		141.13211		141.13211	0.00000	141.12423	141.12423		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.76109		143.76109	0.00000	143.74564	143.74564		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.98984		144.98984	0.00000	144.95715	144.95715		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.67568		147.67568	0.00000	147.64134	147.64134		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.80658		148.80658	0.00000	148.76769	148.76769		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		111.61429		111.61429	0.00000	111.50267	111.50267		1.24	0.00	12,500,800.48	112	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.30235		111.30235	0.00000	111.18275	111.18275		1.25	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.38686		113.38686	0.00000	113.25186	113.25186		0.96	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.05469		113.05469	0.00000	112.91599	112.91599		0.41	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.05713		115.05713	0.00000	114.91325	114.91325		0.14	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		134.05250		134.05250	0.00000	133.90588	133.90588		0.00	0.00	268,105.00	2	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.54955		136.54955	0.00000	136.39320	136.39320		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.54113		137.54113	0.00000	137.36579	137.36579		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.08900		140.08900	0.00000	139.90939	139.90939		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.98136		140.98136	0.00000	140.79491	140.79491		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		144.36334		144.36334	0.00000	144.27649	144.27649		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		144.88168		144.88168	0.00000	144.78567	144.78567		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.59516		147.59516	0.00000	147.48013	147.48013		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.12097		148.12097	0.00000	148.00238	148.00238		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		150.74591		150.74591	0.00000	150.62176	150.62176		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		113.52262		113.52262	0.00000	113.51340	113.51340		6.02	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		112.82072		112.82072	0.00000	112.80527	112.80527		6.14	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.93361		114.93361	0.00000	114.90449	114.90449		6.07	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.19704		114.19704	0.00000	114.16619	114.16619		5.92	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.21913		116.21913	0.00000	116.18492	116.18492		5.79	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		123.20776		123.20776	0.00000	123.10628	123.10628		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.50292		125.50292	0.00000	125.39300	125.39300		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.55319		125.55319	0.00000	125.42650	125.42650		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.87849		127.87849	0.00000	127.74850	127.74850		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.80724		127.80724	0.00000	127.67138	127.67138		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		125.33661		125.33661	0.00000	124.50385	124.50385		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		125.25187		125.25187	0.00000	124.39714	124.39714		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		127.59786		127.59786	0.00000	126.71234	126.71234		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		127.50117		127.50117	0.00000	126.59818	126.59818		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		129.76044		129.76044	0.00000	128.83829	128.83829		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 06/11/2025	Bond Future	0.00		113.22315		113.22315	0.00000	112.85590	112.85590		9.22	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.51577		112.51577	0.00000	112.13560	112.13560		9.37	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.62284		114.62284	0.00000	114.22235	114.22235		9.43	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.88063		113.88063	0.00000	113.47148	113.47148		9.55	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.89711		115.89711	0.00000	115.47793	115.47793		9.51	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		397.00500		397.00500	0.00000	396.45300	396.45300		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		404.40000		404.40000	0.00000	403.81700	403.81700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.97400		411.97400	0.00000	411.33400	411.33400		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		419.52500		419.52500	0.00000	418.87100	418.87100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		427.05100		427.05100	0.00000	426.37500	426.37500		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	8.34000			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.43853	107.28896	0.00000	7.40757	107.32219			0.60	0.00	0.00	0.00	0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.43852	103.95714	0.00000	7.40460	103.98554			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.42729	105.87942	0.00000	7.39954	105.89600			0.53	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.44867	102.50955	0.00000	7.40302	102.52591			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.10698	104.30019	0.00000	7.98457	104.31441			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		279.43971	279.43971	0.00000	279.60858	279.60858			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.29309	279.29309	0.00000	279.45050	279.45050			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.52410	284.52410	0.00000	284.65162	284.65162			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.35596	284.35596	0.00000	284.48339	284.48339			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.39548	289.39548	0.00000	289.51808	289.51808			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		7.90221	102.56523	0.00000	7.89850	102.57836			3.97	0.00	55,077,528.51		537	138,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,852.11000	2.85211	0.00000	2,865.83000	2.86583	2,852.110	3.62	0.98	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,535.11000	4.53511	0.00000	4,548.28000	4.54828	4,535.110	3.48	1.00	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000			3.38	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.93267	100.44259	0.00000	7.93027	100.45065			3.94	0.00	0.00	0.00	0	53,676.00
R2030	On 07/05/2026	Bond Future	0.00		7.97250	102.29981	0.00000	7.97367	102.29611			3.75	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.03210	100.16060	0.00000	8.03359	100.15617			3.63	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.10308	101.91045	0.00000	8.10554	101.90360			3.39	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		8.56101	99.43098	0.00000	8.55254	99.47162			5.68	0.00	225,509,462.64		2,268	156,954.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,933.54000	3.93354	0.00000	3,985.65000	3.98565	3,933.540	5.09	0.99	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,170.13000	6.17013	0.00000	6,211.29000	6.21129	6,170.130	5.03	1.00	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			5.03	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.62082	101.25879	0.00000	8.61301	101.29503			5.46	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.68239	98.97118	0.00000	8.67678	98.99631			5.42	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		8.75829		100.78019	0.00000	8.75249	100.80522			5.14	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.85046		98.38418	0.00000	8.84489	98.40729			5.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		8.72268		107.98332	0.00000	8.71426	108.03046			5.70	0.00	215,966.64	2	27,971.00
R2033	On 05/02/2026	Bond Future	0.00		8.78600		109.96835	0.00000	8.77820	110.01073			5.50	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.85120		106.95824	0.00000	8.84542	106.98867			5.30	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92943		108.91301	0.00000	8.92346	108.94341			5.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.02226		105.77664	0.00000	9.01649	105.80502			4.64	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.19845		99.74839	0.00000	9.21583	99.64275			7.98	0.00	0.00	0	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,541.09000		3.54109	0.00000	3,448.89000	3.44889	3,541.090	7.75	0.89	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,278.75000		4.27875	0.00000	4,179.75000	4.17975	4,278.750	7.73	0.94	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,203.73000		5.20373	0.00000	5,100.87000	5.10087	5,203.730	7.70	0.97	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	19.56000		0.01956	0.00000	21.60000	0.02160	19.560	7.69	(0.02)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	7.73000		0.00773	0.00000	8.58000	0.00858	7.730	7.69	(0.01)	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,021.74000		7.02174	0.00000	6,916.41000	6.91641	7,021.740	7.71	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,186.24000		7.18624	0.00000	7,080.83000	7.08083	7,186.240	7.71	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	2.07000		0.00207	0.00000	2.19000	0.00219	2.070	7.72	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,949.88000		7.94988	0.00000	7,844.32000	7.84432	7,949.880	7.74	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.57000		0.00057	0.00000	0.62000	0.00062	0.570	7.75	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,878.26000		9.87826	0.00000	9,772.64000	9.77264	9,878.260	7.80	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,931.06000		9.93106	0.00000	9,825.43000	9.82543	9,931.060	7.80	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		7.85	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		7.85	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		7.85	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		7.85	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		7.85	0.00	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.27347		101.58209	0.00000	9.29247	101.46929			7.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,453.75000		5.45375	0.00000	5,347.97000	5.34797	5,453.750	7.60	0.87	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,777.29000		6.77729	0.00000	6,662.56000	6.66256	6,777.290	7.64	0.93	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	85.92000		0.08592	0.00000	82.94000	0.08294	85.920	7.70	(0.04)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,312.64000		9.31264	0.00000	9,197.78000	9.19778	9,312.640	7.76	0.98	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	19.56000		0.01956	0.00000	18.22000	0.01822	19.560	7.82	(0.01)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.12000		0.00012	0.00000	0.11000	0.00011	0.120	7.84	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.34517		98.95703	0.00000	9.36698	98.83052			8.04	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,386.76000		3.38676	0.00000	3,310.57000	3.31057	3,386.760	7.88	0.62	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,453.02000		3.45302	0.00000	3,375.32000	3.37532	3,453.020	7.88	0.63	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,622.17000		3.62217	0.00000	3,541.01000	3.54101	3,622.170	7.86	0.65	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	794.98000		0.79498	0.00000	815.05000	0.81505	794.980	7.83	(0.22)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	768.91000		0.76891	0.00000	788.85000	0.78885	768.910	7.83	(0.21)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	707.08000		0.70708	0.00000	726.71000	0.72671	707.080	7.82	(0.20)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	326.17000		0.32617	0.00000	345.26000	0.34526	326.170	7.82	(0.11)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	313.82000		0.31382	0.00000	333.24000	0.33324	313.820	7.82	(0.10)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	284.65000		0.28465	0.00000	305.06000	0.30506	284.650	7.82	(0.10)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.42907		100.76603	0.00000	9.45195	100.63661			7.85	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,474.09000		2.47409	0.00000	2,458.35000	2.45835	2,474.090	8.00	0.45	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,163.08000		2.16308	0.00000	2,217.54000	2.21754	2,163.080	7.77	(0.40)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,181.55000		1.18155	0.00000	1,199.99000	1.19999	1,181.550	7.71	(0.26)	0.00	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		9.52785		98.02743	0.00000	9.55216	97.89345			8.00	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		9.75184		93.92772	0.00000	9.75910	93.88169			9.02	0.00	388,860,760.80	4,140	188,944.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,655.22000		4.65522	0.00000	4,607.69000	4.60769	4,655.220		8.82	0.94	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,473.37000		7.47337	0.00000	7,426.72000	7.42672	7,473.370		8.89	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.14	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.83396		91.39576	0.00000	9.84228	91.34403			9.30	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,321.31000		5.32131	0.00000	5,271.26000	5.27126	5,321.310		9.10	0.84	16,031,367.00	1,930	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,557.32000		6.55732	0.00000	6,500.38000	6.50038	6,557.320		9.16	0.90	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	77.38000		0.07738	0.00000	72.38000	0.07238	77.380		9.34	(0.04)	(688,436.51)	1,930	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,138.69000		9.13869	0.00000	9,082.24000	9.08224	9,138.690		9.35	0.97	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	18.57000		0.01857	0.00000	17.21000	0.01721	18.570		9.49	(0.01)	(190,170.43)	1,930	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	4.51000		0.00451	0.00000	4.29000	0.00429	4.510		9.49	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.76000		0.00076	0.00000	0.71000	0.00071	0.760		9.49	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.92258		93.08562	0.00000	9.93301	93.02206			9.26	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,609.70000		6.60970	0.00000	6,549.96000	6.54996	6,609.700		9.09	0.83	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	42.91000		0.04291	0.00000	48.52000	0.04852	42.910		9.47	(0.02)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.02430		90.52707	0.00000	10.03525	90.46179			9.59	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,232.51000		3.23251	0.00000	3,192.08000	3.19208	3,232.510		9.58	0.52	13,201,558.41	2,541	5,082.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,570.93000		1.57093	0.00000	1,554.64000	1.55464	1,570.930		9.50	(0.29)	(7,524,574.96)	2,541	5,082.00
R2037	On 06/08/2026	Bond Future	11.30	Put	774.62000		0.77462	0.00000	770.24000	0.77024	774.620		9.68	(0.17)	(4,323,018.55)	2,541	5,082.00
R2037	On 05/11/2026	Bond Future	0.00		10.12844		92.10772	0.00000	10.14018	92.03919			9.45	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,311.31000		2.31131	0.00000	2,290.90000	2.29090	2,311.310		10.05	0.36	16,711,773.06	4,490	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,392.05000		3.39205	0.00000	3,427.75000	3.42775	3,392.050		9.46	(0.45)	(20,850,046.24)	4,490	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,941.15000		1.94115	0.00000	1,966.53000	1.96653	1,941.150		9.39	(0.31)	(14,280,469.27)	4,490	4,490.00
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		9.80901		108.77975	0.00000	9.81632	108.72524			8.32	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,256.99000		8.25699	0.00000	8,203.53000	8.20353	8,256.990		8.36	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.44	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.89559		110.77946	0.00000	9.90396	110.71827			8.22	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.98436		107.34297	0.00000	9.99484	107.26789			8.21	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.08364		109.30455	0.00000	10.09463	109.22749			8.16	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.19328		105.73357	0.00000	10.20508	105.65265			8.14	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		10.20549		93.54751	0.00000	10.20267	93.56707			9.96	0.00	0.00	0	43,666.00
R2040	On 05/02/2026	Bond Future	0.00		10.29492		90.75809	0.00000	10.29271	90.77315			10.32	0.00	0.00	0	38,801.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,480.24000		2.48024	0.00000	2,499.68000	2.49968	2,480.240		10.26	0.54	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,026.24000		1.02624	0.00000	1,021.25000	1.02125	1,026.240		10.10	(0.28)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	444.54000		0.44454	0.00000	432.54000	0.43254	444.540		10.11	(0.15)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,669.35000		9.66935	0.00000	9,675.28000	9.67528	9,669.350		10.37	0.96	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.93000		0.00093	0.00000	0.80000	0.00080	0.930		10.56	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.39020		92.43614	0.00000	10.38953	92.44062			10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,082.16000		4.08216	0.00000	4,048.17000	4.04817	4,082.160		10.19	0.62	9,483,951.92	1,460	2,880.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,821.65000		5.82165	0.00000	5,809.10000	5.80910	5,821.650		10.11	0.76	6,448,160.71	820	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	434.88000		0.43488	0.00000	437.66000	0.43766	434.880		10.22	(0.11)	(1,793,927.82)	1,500	2,880.00
R2040	On 07/05/2026	Bond Future	12.03	Put	260.42000		0.26042	0.00000	266.99000	0.26699	260.420		10.35	(0.07)	(633,561.88)	820	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	188.00000		0.18800	0.00000	195.58000	0.19558	188.000		10.44	(0.06)	(849,467.89)	1,460	2,880.00

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 07/05/2026	Bond Future	12.53	Put	107.80	0000	0.10780	0.00000	115.19	0000	0.11519	107.800	10.56	(0.03)	(292,011.52)	820	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.49	790	89.61502	0.00000	10.49	729	89.61903		10.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.60	684	91.17933	0.00000	10.60	653	91.18133		10.60	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,428.58	0000	2.42858	0.00000	2,434.13	0000	2.43413	2,428.580	11.03	0.36	8,921,567.21	2,340	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,867.04	0000	3.86704	0.00000	3,871.04	0000	3.87104	3,867.040	10.55	(0.46)	(11,346,692.92)	2,300	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,264.80	0000	2.26480	0.00000	2,268.60	0000	2.26860	2,264.800	10.59	(0.32)	(7,991,664.43)	2,340	2,300.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.47	051	88.54890	0.00000	10.46	767	88.56931		10.91	0.00	0.00	0	132,415.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,403.55	0000	5.40355	0.00000	5,417.47	0000	5.41747	5,403.550	10.68	0.95	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	5.28	000	0.00528	0.00000	4.17	000	0.00417	5.280	10.79	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1.15	000	0.00115	0.00000	0.88	000	0.00088	1.150	10.90	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.31	000	0.00031	0.00000	0.23	000	0.00023	0.310	10.98	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.22	000	0.00022	0.00000	0.16	000	0.00016	0.220	11.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.55	991	85.79285	0.00000	10.55	762	85.80905		11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,137.37	0000	1.13737	0.00000	1,167.79	0000	1.16779	1,137.370	11.76	0.30	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,682.80	0000	3.68280	0.00000	3,693.62	0000	3.69362	3,682.800	11.13	0.67	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	666.65	000	0.66665	0.00000	650.94	0000	0.65094	666.650	11.11	(0.20)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	430.48	000	0.43048	0.00000	418.70	0000	0.41870	430.480	11.11	(0.14)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	383.85	000	0.38385	0.00000	372.98	0000	0.37298	383.850	11.11	(0.13)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.65	441	87.37908	0.00000	10.65	352	87.38528		11.32	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.76	028	84.59072	0.00000	10.75	942	84.59661		11.84	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.86	654	86.06721	0.00000	10.86	595	86.07118		11.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.46	508	87.01006	0.00000	10.46	220	87.03174		11.51	0.00	264,510,582.40	3,040	221,633.00
R2048	On 05/02/2026	Bond Future	0.00		10.55	359	88.60956	0.00000	10.55	123	88.62707		11.38	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.63	875	85.80804	0.00000	10.63	770	85.81572		11.97	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.73	321	87.37643	0.00000	10.73	219	87.38377		11.91	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.83	660	84.46662	0.00000	10.83	583	84.47207		12.41	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.35	681	112.78940	0.00000	10.35	376	112.81978		11.32	0.00	0.00	0	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.43	886	114.86275	0.00000	10.43	630	114.88787		11.33	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.52	204	111.12471	0.00000	10.52	077	111.13698		11.46	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.61	297	113.15531	0.00000	10.61	172	113.16720		11.55	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.71	092	109.27337	0.00000	10.70	991	109.28282		11.94	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.46	205	79.75886	0.00000	9.46	396	79.74816		8.80	0.00	498,014,321.84	6,244	25,755.00
R209	On 05/02/2026	Bond Future	0.00		9.53	433	81.22505	0.00000	9.53	706	81.21004		8.66	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.60	813	79.57545	0.00000	9.61	271	79.55073		8.92	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.69	187	81.03007	0.00000	9.69	671	81.00446		8.80	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.78	550	79.29694	0.00000	9.79	090	79.26895		8.96	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.02	987	253.02987	0.00000	253.22	952	253.22952		0.00	0.00	5,313,627.27	21	1,185.00
R210	On 05/02/2026	Bond Future	0.00		257.74	320	257.74320	0.00000	257.93	330	257.93330		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.08	375	259.08375	0.00000	259.24	691	259.24691		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	
R210	On 06/08/2026	Bond Future	0.00		263.88250	263.88250	0.00000	264.04694	264.04694		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.01707	265.01707	0.00000	265.17720	265.17720		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		8.21674	96.23034	0.00000	8.20817	96.26545		5.41	0.00	6,928,584.48	72	84,583.00
R213	On 05/02/2026	Bond Future	0.00		8.26722	97.99932	0.00000	8.25940	98.03009		5.15	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.31290	96.25958	0.00000	8.30760	96.27958		5.05	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.37388	98.01957	0.00000	8.36838	98.03940		4.73	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.45841	96.18453	0.00000	8.45320	96.20242		4.63	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.15242	73.20321	0.00000	10.14945	73.22125		10.98	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.23544	74.54892	0.00000	10.23301	74.56347		10.85	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.31531	72.62916	0.00000	10.31425	72.63542		11.34	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.40450	73.95686	0.00000	10.40347	73.96286		11.30	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.50339	71.95387	0.00000	10.50263	71.95823		11.70	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,457,234,075.95		57,181	1,644,949.00	
Grand Total:											1,457,234,075.95		57,181	1,644,949.00	