

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2025

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		1,211.07700		1,211.07700	0.00000	1,209.40400	1,209.40400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,233.34000		1,233.34000	0.00000	1,231.63600	1,231.63600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,256.15300		1,256.15300	0.00000	1,254.41400	1,254.41400		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.90000		1,278.90000	0.00000	1,277.12000	1,277.12000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.57400		1,301.57400	0.00000	1,299.75000	1,299.75000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,502.06900		1,502.06900	0.00000	1,497.80700	1,497.80700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,529.68100		1,529.68100	0.00000	1,525.34100	1,525.34100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,557.97600		1,557.97600	0.00000	1,553.55100	1,553.55100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,586.18900		1,586.18900	0.00000	1,581.67100	1,581.67100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,614.31000		1,614.31000	0.00000	1,609.69800	1,609.69800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,264.75000		1,264.75000	0.00000	1,262.43700	1,262.43700		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,287.99900		1,287.99900	0.00000	1,285.64400	1,285.64400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,311.82400		1,311.82400	0.00000	1,309.42100	1,309.42100		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,335.57900		1,335.57900	0.00000	1,333.12300	1,333.12300		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,359.25800		1,359.25800	0.00000	1,356.74500	1,356.74500		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		9.77103		88.91834	0.00000	9.80797	88.73527		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.87457		90.57464	0.00000	9.91323	90.38819		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.97828		88.47617	0.00000	10.01877	88.28616		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.09667		90.11403	0.00000	10.13921	89.92018		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.23377		87.91722	0.00000	10.27847	87.71969		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		10.46578		85.11110	0.00000	10.48715	84.96468		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.55603		86.69651	0.00000	10.57814	86.54733		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.64981		84.05539	0.00000	10.67272	83.90330		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.75111		85.61019	0.00000	10.77487	85.45506		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.86158		82.86189	0.00000	10.88625	82.70368		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		1,243.00400		1,243.00400	0.00000	1,240.76700	1,240.76700		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,265.85400		1,265.85400	0.00000	1,263.57500	1,263.57500		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,289.26900		1,289.26900	0.00000	1,286.94500	1,286.94500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,312.61500		1,312.61500	0.00000	1,310.23900	1,310.23900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,335.88700		1,335.88700	0.00000	1,333.45600	1,333.45600		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		141.13441		141.13441	0.00000	141.13211	141.13211		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.76343		143.76343	0.00000	143.76109	143.76109		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.99234		144.99234	0.00000	144.98984	144.98984		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.67862		147.67862	0.00000	147.67568	147.67568		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.80992		148.80992	0.00000	148.80658	148.80658		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	
I2031	On 06/11/2025	Bond Future	0.00		111.61628		111.61628	0.00000	111.61429	111.61429		1.24	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.30437		111.30437	0.00000	111.30235	111.30235		1.25	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.38900		113.38900	0.00000	113.38686	113.38686		0.96	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.05705		113.05705	0.00000	113.05469	113.05469		0.41	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.05990		115.05990	0.00000	115.05713	115.05713		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		134.14683		134.14683	0.00000	134.05250	134.05250		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.64567		136.64567	0.00000	136.54955	136.54955		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.63911		137.63911	0.00000	137.54113	137.54113		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.18916		140.18916	0.00000	140.08900	140.08900		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		141.08368		141.08368	0.00000	140.98136	140.98136		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		144.73843		144.73843	0.00000	144.36334	144.36334		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.26373		145.26373	0.00000	144.88168	144.88168		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.98450		147.98450	0.00000	147.59516	147.59516		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.51777		148.51777	0.00000	148.12097	148.12097		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.15029		151.15029	0.00000	150.74591	150.74591		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		113.52582		113.52582	0.00000	113.52262	113.52262		6.02	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		112.82398		112.82398	0.00000	112.82072	112.82072		6.14	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.93708		114.93708	0.00000	114.93361	114.93361		6.07	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.20072		114.20072	0.00000	114.19704	114.19704		5.92	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.22330		116.22330	0.00000	116.21913	116.21913		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		123.03118		123.03118	0.00000	123.20776	123.20776		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.32310		125.32310	0.00000	125.50292	125.50292		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.37014		125.37014	0.00000	125.55319	125.55319		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.69227		127.69227	0.00000	127.87849	127.87849		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.61787		127.61787	0.00000	127.80724	127.80724		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		124.31466		124.31466	0.00000	125.33661	125.33661		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.21093		124.21093	0.00000	125.25187	125.25187		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		126.53734		126.53734	0.00000	127.59786	127.59786		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		126.42141		126.42141	0.00000	127.50117	127.50117		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		128.66198		128.66198	0.00000	129.76044	129.76044		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		113.22669		113.22669	0.00000	113.22315	113.22315		9.22	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.51925		112.51925	0.00000	112.51577	112.51577		9.37	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.62664		114.62664	0.00000	114.62284	114.62284		9.43	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.88443		113.88443	0.00000	113.88063	113.88063		9.55	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.90143		115.90143	0.00000	115.89711	115.89711		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		396.61200		396.61200	0.00000	397.00500	397.00500		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		404.00000		404.00000	0.00000	404.40000	404.40000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.56800		411.56800	0.00000	411.97400	411.97400		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		419.11400		419.11400	0.00000	419.52500	419.52500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		426.63700		426.63700	0.00000	427.05100	427.05100		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		7.42704		107.30129	0.00000	7.43853	107.28896		0.60	0.00	0.00		0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.42352		103.96970	0.00000	7.43852	103.95714		0.64	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.40571		105.89232	0.00000	7.42729	105.87942		0.53	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.41120		102.52298	0.00000	7.44867	102.50955		0.35	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.98637		104.31420	0.00000	8.10698	104.30019		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		279.44841		279.44841	0.00000	279.43971	279.43971		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.30198		279.30198	0.00000	279.29309	279.29309		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.53344		284.53344	0.00000	284.52410	284.52410		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.36599		284.36599	0.00000	284.35596	284.35596		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.40675		289.40675	0.00000	289.39548	289.39548		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		7.88112		102.63992	0.00000	7.90221	102.56523		3.97	0.00	96,378,884.88		939	138,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,924.33000		2.92433	0.00000	2,852.11000	2.85211	2,924.330	3.62	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,609.77000		4.60977	0.00000	4,535.11000	4.53511	4,609.770	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		7.91001		100.51868	0.00000	7.93267	100.44259		3.94	0.00	3,417,635.12		34	53,642.00
R2030	On 07/05/2026	Bond Future	0.00		7.94804		102.37739	0.00000	7.97250	102.29981		3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.00546		100.23986	0.00000	8.03210	100.16060		3.63	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.07400		101.99146	0.00000	8.10308	101.91045		3.39	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		8.51933		99.63118	0.00000	8.56101	99.43098		5.68	0.00	31,881,977.60		320	157,274.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,129.72000		4.12972	0.00000	3,933.54000	3.93354	4,129.720	5.09	0.99	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,370.27000		6.37027	0.00000	6,170.13000	6.17013	6,370.270	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		8.57693		101.46267	0.00000	8.62082	101.25879		5.46	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.63608		99.17889	0.00000	8.68239	98.97118		5.42	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		8.70927		100.99198	0.00000	8.75829	100.78019			5.14	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.79850		98.60001	0.00000	8.85046	98.38418			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		8.68104		108.21672	0.00000	8.72268	107.98332			5.70	0.00	216,433.44	2	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.74229		110.20609	0.00000	8.78600	109.96835			5.50	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.80525		107.20048	0.00000	8.85120	106.95824			5.30	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.88101		109.15994	0.00000	8.92943	108.91301			5.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.97118		106.02826	0.00000	9.02226	105.77664			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		9.15168		100.03343	0.00000	9.19845	99.74839			7.98	0.00	50,016,715.00	500	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,784.50000		3.78450	0.00000	3,541.09000	3.54109	3,784.500	7.75	0.92	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,539.53000		4.53953	0.00000	4,278.75000	4.27875	4,539.530	7.73	0.96	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,477.54000		5.47754	0.00000	5,203.73000	5.20373	5,477.540	7.70	0.98	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	11.68000		0.01168	0.00000	19.56000	0.01956	11.680	7.69	(0.01)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	4.26000		0.00426	0.00000	7.73000	0.00773	4.260	7.69	(0.01)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,304.94000		7.30494	0.00000	7,021.74000	7.02174	7,304.940	7.71	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,469.75000		7.46975	0.00000	7,186.24000	7.18624	7,469.750	7.71	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1.02000		0.00102	0.00000	2.07000	0.00207	1.020	7.72	0.00	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,234.29000		8.23429	0.00000	7,949.88000	7.94988	8,234.290	7.74	1.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.25000		0.00025	0.00000	0.57000	0.00057	0.250	7.75	0.00	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,163.26000		10.16326	0.00000	9,878.26000	9.87826	10,163.260	7.80	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,216.05000		10.21605	0.00000	9,931.06000	9.93106	10,216.050	7.80	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		7.85	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	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	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	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	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.22471		101.87233	0.00000	9.27347	101.58209			7.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,698.31000		5.69831	0.00000	5,453.75000	5.45375	5,698.310	7.60	0.89	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,040.96000		7.04096	0.00000	6,777.29000	6.77729	7,040.960	7.64	0.94	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	70.00000		0.07000	0.00000	85.92000	0.08592	70.000	7.70	(0.04)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,594.68000		9.59468	0.00000	9,312.64000	9.31264	9,594.680	7.76	0.98	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	15.13000		0.01513	0.00000	19.56000	0.01956	15.130	7.82	(0.01)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.08000		0.00008	0.00000	0.12000	0.00012	0.080	7.84	0.00	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.29433		99.25278	0.00000	9.34517	98.95703			8.04	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,557.75000		3.55775	0.00000	3,386.76000	3.38676	3,557.750	7.88	0.64	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,626.23000		3.62623	0.00000	3,453.02000	3.45302	3,626.230	7.88	0.65	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,800.88000		3.80088	0.00000	3,622.17000	3.62217	3,800.880	7.86	0.66	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	720.86000		0.72086	0.00000	794.98000	0.79498	720.860	7.83	(0.20)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	696.57000		0.69657	0.00000	768.91000	0.76891	696.570	7.83	(0.20)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	639.06000		0.63906	0.00000	707.08000	0.70708	639.060	7.82	(0.19)	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	288.66000		0.28866	0.00000	326.17000	0.32617	288.660	7.82	(0.10)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	277.44000		0.27744	0.00000	313.82000	0.31382	277.440	7.82	(0.09)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	251.00000		0.25100	0.00000	284.65000	0.28465	251.000	7.82	(0.09)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.37594		101.06745	0.00000	9.42907	100.76603			7.85	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,598.73000		2.59873	0.00000	2,474.09000	2.47409	2,598.730	8.00	0.47	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 06/08/2026	Bond Future	9.72	Put	2,032.52	0000	2.03252	0.00000	2,163.08	0000	2.16308	2,032.520	7.77	(0.38)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,094.70	0000	1.09470	0.00000	1,181.55	0000	1.18155	1,094.700	7.71	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.47231		98.33444	0.00000	9.52785		98.02743		8.00	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		9.71019		94.19236	0.00000	9.75184		93.92772		9.02	0.00	386,753,830.16	4,106	188,944.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,896.96	0000	4.89696	0.00000	4,655.22	0000	4.65522	4,896.960	8.82	0.96	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,735.91	0000	7.73591	0.00000	7,473.37	0000	7.47337	7,735.910	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		9.79071		91.66528	0.00000	9.83396		91.39576		9.30	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	5,537.55	0000	5.53755	0.00000	5,321.31	0000	5.32131	5,537.550	9.10	0.86	16,312,819.23	1,930	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,792.73	0000	6.79273	0.00000	6,557.32	0000	6.55732	6,792.730	9.16	0.91	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,396.06	0000	9.39606	0.00000	9,138.69	0000	9.13869	9,396.060	9.35	0.97	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	14.69	0000	0.01469	0.00000	18.57	0000	0.01857	14.690	9.49	(0.01)	(155,939.75)	1,930	0.00
R2037	On 05/02/2026	Bond Future	12.27	Put	3.40	0000	0.00340	0.00000	4.51	0000	0.00451	3.400	9.49	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.54	0000	0.00054	0.00000	0.76	0000	0.00076	0.540	9.49	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.87763		93.36026	0.00000	9.92258		93.08562		9.26	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,828.56	0000	6.82856	0.00000	6,609.70	0000	6.60970	6,828.560	9.09	0.84	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	36.83	0000	0.03683	0.00000	42.91	0000	0.04291	36.830	9.47	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.97748		90.80696	0.00000	10.02430		90.52707		9.59	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,363.83	0000	3.36383	0.00000	3,232.51	0000	3.23251	3,363.830	9.58	0.53	13,549,035.08	2,541	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,477.34	0000	1.47734	0.00000	1,570.93	0000	1.57093	1,477.340	9.50	(0.28)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	719.04	0000	0.71904	0.00000	774.62	0000	0.77462	719.040	9.68	(0.16)	(4,080,295.87)	2,541	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.07972		92.39287	0.00000	10.12844		92.10772		9.45	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,403.11	0000	2.40311	0.00000	2,311.31	0000	2.31131	2,403.110	10.05	0.37	72,719.05	19	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,250.80	0000	3.25080	0.00000	3,392.05	0000	3.39205	3,250.800	9.46	(0.44)	(20,290,375.03)	4,490	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,842.25	0000	1.84225	0.00000	1,941.15	0000	1.94115	1,842.250	9.39	(0.30)	(58,217.94)	19	4,490.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		9.76223		109.12957	0.00000	9.80901		108.77975		8.32	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,604.58	0000	8.60458	0.00000	8,256.99	0000	8.25699	8,604.580	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		9.84700		111.13569	0.00000	9.89559		110.77946		8.22	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.93384		107.70594	0.00000	9.98436		107.34297		8.21	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.03105		109.67444	0.00000	10.08364		109.30455		8.16	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.13852		106.11025	0.00000	10.19328		105.73357		8.14	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.18415		93.69565	0.00000	10.20549		93.54751		9.96	0.00	28,014,999.35	299	43,903.00
R2040	On 05/02/2026	Bond Future	0.00		10.27281		90.90895	0.00000	10.29492		90.75809		10.32	0.00	0.00	0	38,801.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,537.54	0000	2.53754	0.00000	2,480.24	0000	2.48024	2,537.540	10.26	0.55	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	963.85	0000	0.96385	0.00000	1,026.24	0000	1.02624	963.850	10.10	(0.27)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	408.95	0000	0.40895	0.00000	444.54	0000	0.44454	408.950	10.11	(0.14)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,809.77	0000	9.80977	0.00000	9,669.35	0000	9.66935	9,809.770	10.37	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.74	0000	0.00074	0.00000	0.93	0000	0.00093	0.740	10.56	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.36728		92.58983	0.00000	10.39020		92.43614		10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,160.20	0000	4.16020	0.00000	4,082.16	0000	4.08216	4,160.200	10.19	0.63	9,348,268.53	1,420	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,923.18	0000	5.92318	0.00000	5,821.65	0000	5.82165	5,923.180	10.11	0.76	6,513,905.99	820	0.00
R2040	On 07/05/2026	Bond Future	11.72	Put	408.26	0000	0.40826	0.00000	434.88	0000	0.43488	408.260	10.22	(0.11)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	174.15	0000	0.17415	0.00000	188.00	0000	0.18800	174.150	10.44	(0.05)	(777,421.23)	1,420	1,460.00

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						
R2040	On 07/05/2026	Bond Future	12.53	Put	98.98	000	0.09898	0.00000	107.80	000	0.10780	98.980	10.56	(0.03)	(272,373.31)	820	0.00
R2040	On 06/08/2026	Bond Future	0.00		10.47	407	89.77175	0.00000	10.49	790	89.61502		10.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.58	208	91.33918	0.00000	10.60	684	91.17933		10.60	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,471.44	000	2.47144	0.00000	2,428.58	000	2.42858	2,471.440	11.03	0.36	77,301.18	20	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,778.90	000	3.77890	0.00000	3,867.04	000	3.86704	3,778.900	10.55	(0.46)	(10,999,670.90)	2,260	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,200.85	000	2.20085	0.00000	2,264.80	000	2.26480	2,200.850	10.59	(0.31)	(67,024.26)	20	2,300.00
R2040	On 31/01/2040	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
R2044	On 06/11/2025	Bond Future	0.00		10.44	919	88.70227	0.00000	10.47	051	88.54890		10.91	0.00	0.00	0	132,415.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,538.83	000	5.53883	0.00000	5,403.55	000	5.40355	5,538.830	10.68	0.96	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	3.37	000	0.00337	0.00000	5.28	000	0.00528	3.370	10.79	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.66	000	0.00066	0.00000	1.15	000	0.00115	0.660	10.90	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.16	000	0.00016	0.00000	0.31	000	0.00031	0.160	10.98	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.11	000	0.00011	0.00000	0.22	000	0.00022	0.110	11.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.53	786	85.94904	0.00000	10.55	991	85.79285		11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,161.02	000	1.16102	0.00000	1,137.37	000	1.13737	1,161.020	11.76	0.31	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,765.25	000	3.76525	0.00000	3,682.80	000	3.68280	3,765.250	11.13	0.68	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	619.13	000	0.61913	0.00000	666.65	000	0.66665	619.130	11.11	(0.19)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	395.45	000	0.39545	0.00000	430.48	000	0.43048	395.450	11.11	(0.13)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	351.61	000	0.35161	0.00000	383.85	000	0.38385	351.610	11.11	(0.12)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.63	159	87.53823	0.00000	10.65	441	87.37908		11.32	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.73	659	84.75307	0.00000	10.76	028	84.59072		11.84	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.84	200	86.23260	0.00000	10.86	654	86.06721		11.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/11/2025	Bond Future	0.00		10.44	377	87.17072	0.00000	10.46	508	87.01006		11.51	0.00	0.00	0	221,633.00
R2048	On 05/02/2026	Bond Future	0.00		10.53	156	88.77316	0.00000	10.55	359	88.60956		11.38	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.61	598	85.97477	0.00000	10.63	875	85.80804		11.97	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.70	963	87.54638	0.00000	10.73	321	87.37643		11.91	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.81	217	84.63983	0.00000	10.83	660	84.46662		12.41	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/11/2025	Bond Future	0.00		10.33	560	113.00094	0.00000	10.35	681	112.78940		11.32	0.00	23,730,197.40	210	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.41	693	115.07827	0.00000	10.43	886	114.86275		11.33	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.49	936	111.34431	0.00000	10.52	204	111.12471		11.46	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.58	948	113.37917	0.00000	10.61	297	113.15531		11.55	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.68	657	109.50155	0.00000	10.71	092	109.27337		11.94	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/11/2025	Bond Future	0.00		9.42	564	79.96303	0.00000	9.46	205	79.75886		8.80	0.00	0.00	0	25,755.00
R209	On 05/02/2026	Bond Future	0.00		9.49	658	81.43296	0.00000	9.53	433	81.22505		8.66	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.56	895	79.78730	0.00000	9.60	813	79.57545		8.92	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.65	114	81.24603	0.00000	9.69	187	81.03007		8.80	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.74	315	79.51692	0.00000	9.78	550	79.29694		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	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 06/11/2025	Bond Future	0.00		253.15	473	253.15473	0.00000	253.02	987	253.02987		0.00	0.00	0.00	0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		257.87	045	257.87045	0.00000	257.74	320	257.74320		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.21	347	259.21347	0.00000	259.08	375	259.08375		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
R210	On 06/08/2026	Bond Future	0.00		264.01540	264.01540	0.00000	263.88250	263.88250		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.15289	265.15289	0.00000	265.01707	265.01707		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		8.18528	96.35932	0.00000	8.21674	96.23034		5.41	0.00	44,325,287.20	460	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.23385	98.13068	0.00000	8.26722	97.99932		5.15	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.27746	96.39341	0.00000	8.31290	96.25958		5.05	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.33602	98.15616	0.00000	8.37388	98.01957		4.73	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.41789	96.32383	0.00000	8.45841	96.18453		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		10.13118	73.33238	0.00000	10.15242	73.20321		10.98	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.21350	74.68045	0.00000	10.23544	74.54892		10.85	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.29265	72.76319	0.00000	10.31531	72.62916		11.34	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.38105	74.09351	0.00000	10.40450	73.95686		11.30	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.47911	72.09317	0.00000	10.50339	71.95387		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 :											673,908,690.90		27,120 1,624,877.00		
Grand Total:											673,908,690.90		27,120 1,624,877.00		