

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2025

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		1,209.47500		1,209.47500	0.00000	1,209.17900	1,209.17900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,231.75600		1,231.75600	0.00000	1,231.40700	1,231.40700		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,254.78100		1,254.78100	0.00000	1,254.18900	1,254.18900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,277.66500		1,277.66500	0.00000	1,276.91000	1,276.91000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,300.56200		1,300.56200	0.00000	1,299.56000	1,299.56000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,500.63700		1,500.63700	0.00000	1,502.19700	1,502.19700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,528.28100		1,528.28100	0.00000	1,529.81200	1,529.81200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,556.85000		1,556.85000	0.00000	1,558.11400	1,558.11400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,585.24200		1,585.24200	0.00000	1,586.34100	1,586.34100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,613.65200		1,613.65200	0.00000	1,614.48000	1,614.48000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,265.68900		1,265.68900	0.00000	1,265.65200	1,265.65200		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,289.00600		1,289.00600	0.00000	1,288.91900	1,288.91900		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,313.10200		1,313.10200	0.00000	1,312.76400	1,312.76400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,337.04900		1,337.04900	0.00000	1,336.54600	1,336.54600		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,361.01100		1,361.01100	0.00000	1,360.25400	1,360.25400		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		9.76510		88.94777	0.00000	9.75123	89.01666		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.86762		90.60822	0.00000	9.85382	90.67493		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.96726		88.52798	0.00000	9.95648	88.57869		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.08253		90.17859	0.00000	10.07359	90.21944		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.21500		88.00033	0.00000	10.20928	88.02567		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		10.45032		85.21727	0.00000	10.45155	85.20882		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.53953		86.80810	0.00000	10.54130	86.79611		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.63016		84.18617	0.00000	10.63450	84.15726		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.72903		85.75475	0.00000	10.73510	85.71497		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.83609		83.02584	0.00000	10.84482	82.96964		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		1,243.66400		1,243.66400	0.00000	1,243.83400	1,243.83400		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,266.57400		1,266.57400	0.00000	1,266.69900	1,266.69900		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,290.25100		1,290.25100	0.00000	1,290.13400	1,290.13400		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,313.78100		1,313.78100	0.00000	1,313.50600	1,313.50600		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,337.32600		1,337.32600	0.00000	1,336.80500	1,336.80500		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		141.14833		141.14833	0.00000	141.14353	141.14353		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.78319		143.78319	0.00000	143.77277	143.77277		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.04083		145.04083	0.00000	145.00254	145.00254		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.74730		147.74730	0.00000	147.69054	147.69054		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.90826		148.90826	0.00000	148.82353	148.82353		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		111.68036		111.68036	0.00000	111.70269	111.70269		1.20	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.37430		111.37430	0.00000	111.39265	111.39265		1.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.48246		113.48246	0.00000	113.47946	113.47946		0.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.16691		113.16691	0.00000	113.14988	113.14988		0.38	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.19396		115.19396	0.00000	115.15582	115.15582		0.11	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		134.30421		134.30421	0.00000	134.07251	134.07251		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.81130		136.81130	0.00000	136.57004	136.57004		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.83494		137.83494	0.00000	137.56275	137.56275		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.40696		140.40696	0.00000	140.11297	140.11297		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		141.33236		141.33236	0.00000	141.00755	141.00755		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		144.91226		144.91226	0.00000	144.68280	144.68280		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.44670		145.44670	0.00000	145.20726	145.20726		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		148.19978		148.19978	0.00000	147.92769	147.92769		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.75644		148.75644	0.00000	148.46098	148.46098		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.42228		151.42228	0.00000	151.09431	151.09431		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/11/2025	Bond Future	0.00		112.64213		112.64213	0.00000	112.38072	112.38072		6.08	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		111.92858		111.92858	0.00000	111.65785	111.65785		6.21	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.04711		114.04711	0.00000	113.74951	113.74951		6.13	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		113.30908		113.30908	0.00000	112.99177	112.99177		5.98	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		115.33808		115.33808	0.00000	114.99442	114.99442		5.86	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		123.14421		123.14421	0.00000	123.13795	123.13795		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.44302		125.44302	0.00000	125.43186	125.43186		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.51702		125.51702	0.00000	125.48148	125.48148		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		127.85865		127.85865	0.00000	127.80715	127.80715		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		127.81167		127.81167	0.00000	127.73573	127.73573		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		122.71978		122.71978	0.00000	124.43298	124.43298		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		122.59138		122.59138	0.00000	124.33151	124.33151		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.91174		124.91174	0.00000	126.66096	126.66096		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.78153		124.78153	0.00000	126.54774	126.54774		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		127.01744		127.01744	0.00000	128.79230	128.79230		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		113.15691		113.15691	0.00000	113.15143	113.15143		9.12	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		112.45288		112.45288	0.00000	112.44294	112.44294		9.27	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		114.58150		114.58150	0.00000	114.54924	114.54924		9.32	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		113.85323		113.85323	0.00000	113.80637	113.80637		9.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		115.89212		115.89212	0.00000	115.82349	115.82349		9.40	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		396.07200		396.07200	0.00000	398.50200	398.50200		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		403.46600		403.46600	0.00000	405.92500	405.92500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		411.10300		411.10300	0.00000	413.53100	413.53100		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		418.69400		418.69400	0.00000	421.11700	421.11700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		426.29000		426.29000	0.00000	428.67900	428.67900		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		7.46846	107.25685	0.00000	7.47053	107.25463			0.58	0.00	0.00	0.00	0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.47269	103.92854	0.00000	7.48026	103.92220			0.62	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.44110	105.87117	0.00000	7.48596	105.84437			0.51	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.43284	102.51522	0.00000	7.54421	102.47533			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.87900	104.32667	0.00000	8.39233	104.26707			0.12	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		280.46018	280.46018	0.00000	279.67552	279.67552			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		280.34358	280.34358	0.00000	279.53347	279.53347			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		285.65017	285.65017	0.00000	284.77071	284.77071			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		285.53971	285.53971	0.00000	284.60902	284.60902			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		290.65698	290.65698	0.00000	289.65759	289.65759			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		7.91484	102.52053	0.00000	7.90542	102.55387			3.90	0.00	36,394,788.15	0.00	355	137,894.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,804.31000	2.80431	0.00000	2,837.94000	2.83794	2,804.310	3.59	0.99	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,490.38000	4.49038	0.00000	4,523.72000	4.52372	4,490.380	3.52	1.00	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000			3.54	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.94504	100.40109	0.00000	7.93611	100.43105			3.87	0.00	0.00	0.00	0	53,827.00
R2030	On 07/05/2026	Bond Future	0.00		7.97946	102.27775	0.00000	7.97605	102.28856			3.67	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.03500	100.15197	0.00000	8.03549	100.15052			3.56	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.09898	101.92186	0.00000	8.10617	101.90184			3.32	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		8.54648	99.50072	0.00000	8.53727	99.54495			6.15	0.00	38,606,279.36	0.00	388	157,972.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,006.07000	4.00607	0.00000	4,042.83000	4.04283	4,006.070	5.81	0.98	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,239.98000	6.23998	0.00000	6,284.03000	6.28403	6,239.980	5.79	1.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.60467	101.33375	0.00000	8.59582	101.37485			5.95	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.66093	99.06736	0.00000	8.65591	99.08988			5.97	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		8.73248		100.89163	0.00000	8.72998	100.90243			5.67	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.81837		98.51740	0.00000	8.82012	98.51013			5.61	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		8.72840		107.95131	0.00000	8.71923	108.00264			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.79122		109.94001	0.00000	8.78237	109.98807			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.85260		106.95087	0.00000	8.84729	106.97883			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92804		108.92009	0.00000	8.92503	108.93542			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.01645		105.80522	0.00000	9.01728	105.80114			5.72	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		9.18299		99.84249	0.00000	9.15863	99.99101			7.85	0.00	0.00	0	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,584.99000		3.58499	0.00000	3,731.79000	3.73179	3,584.990		7.64	0.92	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,342.37000		4.34237	0.00000	4,490.63000	4.49063	4,342.370		7.62	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,283.25000		5.28325	0.00000	5,431.94000	5.43194	5,283.250		7.61	0.98	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	9.24000		0.00924	0.00000	9.42000	0.00942	9.240		7.60	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	3.13000		0.00313	0.00000	3.25000	0.00325	3.130		7.60	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,113.40000		7.11340	0.00000	7,261.99000	7.26199	7,113.400		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,278.31000		7.27831	0.00000	7,426.89000	7.42689	7,278.310		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.67000		0.00067	0.00000	0.72000	0.00072	0.670		7.65	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,043.15000		8.04315	0.00000	8,191.70000	8.19170	8,043.150		7.66	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.15000		0.00015	0.00000	0.16000	0.00016	0.150		7.69	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,972.30000		9.97230	0.00000	10,120.83000	10.12083	9,972.300		7.74	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,025.10000		10.02510	0.00000	10,173.62000	10.17362	10,025.100		7.74	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			7.81	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			7.81	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			7.81	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			7.81	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			7.81	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.25669		101.68184	0.00000	9.23195	101.82917			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,500.83000		5.50083	0.00000	5,649.97000	5.64997	5,500.830		7.47	0.89	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,843.49000		6.84349	0.00000	6,994.02000	6.99402	6,843.490		7.50	0.94	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	64.39000		0.06439	0.00000	67.37000	0.06737	64.390		7.55	(0.03)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,400.52000		9.40052	0.00000	9,549.97000	9.54997	9,400.520		7.61	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	12.82000		0.01282	0.00000	14.22000	0.01422	12.820		7.66	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.05000		0.00005	0.00000	0.07000	0.00007	0.050		7.68	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.32428		99.07841	0.00000	9.30181	99.20919			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,391.53000		3.39153	0.00000	3,514.60000	3.51460	3,391.530		7.76	0.63	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,459.15000		3.45915	0.00000	3,582.89000	3.58289	3,459.150		7.76	0.64	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,631.75000		3.63175	0.00000	3,757.08000	3.75708	3,631.750		7.74	0.66	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	713.02000		0.71302	0.00000	718.25000	0.71825	713.020		7.70	(0.21)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	688.48000		0.68848	0.00000	693.91000	0.69391	688.480		7.70	(0.20)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	630.24000		0.63024	0.00000	636.30000	0.63630	630.240		7.69	(0.19)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	288.90000		0.28890	0.00000	285.92000	0.28592	288.900		7.76	(0.10)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	278.05000		0.27805	0.00000	274.73000	0.27473	278.050		7.77	(0.10)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	252.36000		0.25236	0.00000	248.37000	0.24837	252.360		7.78	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.40489		100.90306	0.00000	9.38355	101.02420			7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,260.21000		2.26021	0.00000	2,367.39000	2.36739	2,260.210		7.93	0.43	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,454.63000		2.45463	0.00000	2,564.36000	2.56436	2,454.630		7.87	0.46	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	9.63	Put	2,261.57	000	2.26157	0.00000	2,259.83	000	2.25983	2,261.570	7.68	(0.42)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,035.14	000	2.03514	0.00000	2,035.83	000	2.03583	2,035.140	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,217.96	000	1.21796	0.00000	1,229.94	000	1.22994	1,217.960	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,080.87	000	1.08087	0.00000	1,094.50	000	1.09450	1,080.870	7.57	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.49904		98.18652	0.00000	9.48003		98.29169		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.71059		94.18981	0.00000	9.69139		94.31216		8.90	0.00	0.00	0	188,959.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,880.25	000	4.88025	0.00000	5,003.97	000	5.00397	4,880.250	8.69	0.97	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,732.12	000	7.73212	0.00000	7,854.70	000	7.85470	7,732.120	8.76	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		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.79053		91.66640	0.00000	9.77118		91.78734		9.17	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,770.80	000	6.77080	0.00000	6,895.82	000	6.89582	6,770.800	9.03	0.92	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,387.62	000	9.38762	0.00000	9,511.28	000	9.51128	9,387.620	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2.44000		0.00244	0.00000	2.79000		0.00279	2.440	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.35000		0.00035	0.00000	0.43000		0.00043	0.350	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.87444		93.37979	0.00000	9.85729		93.48491		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,818.87	000	6.81887	0.00000	6,923.34	000	6.92334	6,818.870	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	30.13000		0.03013	0.00000	33.43000		0.03343	30.130	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.97209		90.83925	0.00000	9.95614		90.93491		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,306.98	000	3.30698	0.00000	3,416.80	000	3.41680	3,306.980	9.42	0.53	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,401.97	000	1.40197	0.00000	1,428.86	000	1.42886	1,401.970	9.33	(0.28)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	661.61	000	0.66161	0.00000	689.56	000	0.68956	661.610	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.07105		92.44374	0.00000	10.05734		92.52426		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,246.62	000	2.24662	0.00000	2,438.91	000	2.43891	2,246.620	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,131.73	000	3.13173	0.00000	3,179.65	000	3.17965	3,131.730	9.26	(0.44)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,774.42	000	1.77442	0.00000	1,791.53	000	1.79153	1,774.420	9.28	(0.30)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.77265		109.05151	0.00000	9.74841		109.23322		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,525.86	000	8.52586	0.00000	8,707.33	000	8.70733	8,525.860	8.42	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		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.85724		111.06048	0.00000	9.83265		111.24121		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.94148		107.65094	0.00000	9.91887		107.81384		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.03696		109.63278	0.00000	10.01530		109.78557		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.14159		106.08908	0.00000	10.12193		106.22475		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.16383		93.83704	0.00000	10.16502		93.82875		9.85	0.00	2,721,274.16	29	46,094.00
R2040	On 05/02/2026	Bond Future	0.00		10.25122		91.05661	0.00000	10.25299		91.04449		10.21	0.00	0.00	0	38,801.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,563.16	000	2.56316	0.00000	2,587.66	000	2.58766	2,563.160	10.16	0.56	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	879.57	000	0.87957	0.00000	907.27	000	0.90727	879.570	10.00	(0.26)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	358.57	000	0.35857	0.00000	377.05	000	0.37705	358.570	10.00	(0.13)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,941.76	000	9.94176	0.00000	9,936.21	000	9.93621	9,941.760	10.24	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.45000		0.00045	0.00000	0.58000		0.00058	0.450	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.34218		92.75857	0.00000	10.34668		92.72829		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,191.07	000	4.19107	0.00000	4,229.78	000	4.22978	4,191.070	10.00	0.64	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	374.37	000	0.37437	0.00000	384.29	000	0.38429	374.370	10.19	(0.10)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	154.99	000	0.15499	0.00000	161.78	000	0.16178	154.990	10.39	(0.05)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.44615		89.95589	0.00000	10.45253		89.91376		10.59	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2040	On 05/11/2026	Bond Future	0.00		10.55038		91.54444	0.00000	10.55958	91.48480		10.48	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,469.67000		2.46967	0.00000	2,509.72000	2.50972	2,469.670	10.88	0.37	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,623.27000		3.62327	0.00000	3,698.10000	3.69810	3,623.270	10.44	(0.45)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,073.61000		2.07361	0.00000	2,142.28000	2.14228	2,073.610	10.45	(0.30)	0.00		0	2,300.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.40352		89.03225	0.00000	10.40469	89.02377		10.79	0.00	0.00		0	132,415.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,842.97000		5.84297	0.00000	5,839.70000	5.83970	5,842.970	10.56	0.97	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1.27000		0.00127	0.00000	1.70000	0.00170	1.270	10.65	0.00	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.20000		0.00020	0.00000	0.29000	0.00029	0.200	10.75	0.00	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.04000		0.00004	0.00000	0.06000	0.00006	0.040	10.82	0.00	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.03000		0.00003	0.00000	0.04000	0.00004	0.030	10.84	0.00	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.49015		86.28850	0.00000	10.49184	86.27644		11.21	0.00	0.00		0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,208.37000		1.20837	0.00000	1,239.52000	1.23952	1,208.370	11.62	0.32	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,948.27000		3.94827	0.00000	3,968.85000	3.96885	3,948.270	11.01	0.71	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	519.79000		0.51979	0.00000	543.61000	0.54361	519.790	10.98	(0.17)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	322.91000		0.32291	0.00000	341.56000	0.34156	322.910	10.98	(0.11)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	284.99000		0.28499	0.00000	302.38000	0.30238	284.990	10.98	(0.10)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.57977		87.90134	0.00000	10.58394	87.87203		11.18	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.68121		85.13449	0.00000	10.68708	85.09394		11.67	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.78220		86.63775	0.00000	10.79060	86.58066		11.58	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		10.37281		87.70934	0.00000	10.37902	87.66198		11.38	0.00	0.00		0	221,523.00
R2048	On 05/02/2026	Bond Future	0.00		10.45775		89.32510	0.00000	10.46462	89.27348		11.26	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.53742		86.55419	0.00000	10.54680	86.48466		11.82	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.62679		88.14800	0.00000	10.63794	88.06661		11.74	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.72416		85.26878	0.00000	10.73787	85.17029		12.26	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		10.23462		114.01774	0.00000	10.25597	113.80142		11.33	0.00	0.00		0	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.31215		116.11821	0.00000	10.33466	115.89337		11.35	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.38879		112.42599	0.00000	10.41428	112.17499		11.67	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.47356		114.49574	0.00000	10.50134	114.22635		11.74	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.56433		110.65983	0.00000	10.59523	110.36501		12.21	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		9.42153		79.98612	0.00000	9.40732	80.06601		9.12	0.00	36,073,740.12		451	29,929.00
R209	On 05/02/2026	Bond Future	0.00		9.49175		81.45961	0.00000	9.47758	81.53787		8.98	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.56101		79.83033	0.00000	9.54918	79.89448		9.27	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.64090		81.30044	0.00000	9.63045	81.35602		9.14	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.72948		79.58809	0.00000	9.72146	79.62989		9.35	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		253.23695		253.23695	0.00000	253.31956	253.31956		0.00	0.00	0.00		0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		257.96419		257.96419	0.00000	258.03848	258.03848		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.35982		259.35982	0.00000	259.38581	259.38581		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.19903		264.19903	0.00000	264.19381	264.19381		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.39036		265.39036	0.00000	265.33684	265.33684		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 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		8.22307	96.20441	0.00000	8.21380	96.24238		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.27297	97.97671	0.00000	8.26409	98.01164		5.09	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.31395	96.25562	0.00000	8.30946	96.27256		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.37136	98.02865	0.00000	8.36984	98.03413		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.45015	96.21290	0.00000	8.45365	96.20088		4.55	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		10.11630	73.42307	0.00000	10.11741	73.41630		10.87	0.00	2,349,538.24	32	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.19765	74.77569	0.00000	10.19927	74.76594		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.27385	72.87466	0.00000	10.27792	72.85050		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.35996	74.21673	0.00000	10.36568	74.18328		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.45485	72.23274	0.00000	10.46307	72.18541		11.58	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 :												116,145,620.03		1,255	1,632,235.00
Grand Total:												116,145,620.03		1,255	1,632,235.00