

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/09/2025

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		1,209.93200		1,209.93200	0.00000	1,210.40800	1,210.40800		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,232.22200		1,232.22200	0.00000	1,232.70700	1,232.70700		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.25800		1,255.25800	0.00000	1,255.75100	1,255.75100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.16300		1,278.16300	0.00000	1,278.66200	1,278.66200		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.08500		1,301.08500	0.00000	1,301.58900	1,301.58900		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,500.73700		1,500.73700	0.00000	1,502.57400	1,502.57400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,528.38400		1,528.38400	0.00000	1,530.25500	1,530.25500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,556.95700		1,556.95700	0.00000	1,558.86200	1,558.86200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,585.36700		1,585.36700	0.00000	1,587.30300	1,587.30300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,613.79800		1,613.79800	0.00000	1,615.76400	1,615.76400		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,266.42700		1,266.42700	0.00000	1,267.49700	1,267.49700		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,289.75800		1,289.75800	0.00000	1,290.84700	1,290.84700		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,313.86900		1,313.86900	0.00000	1,314.97900	1,314.97900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,337.84400		1,337.84400	0.00000	1,338.97000	1,338.97000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,361.83600		1,361.83600	0.00000	1,362.97800	1,362.97800		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		9.76287		88.95884	0.00000	9.74359	89.05464		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.86529		90.61947	0.00000	9.84511	90.71707		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.96480		88.53955	0.00000	9.94368	88.63896		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.07983		90.19092	0.00000	10.05775	90.29187		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.21204		88.01344	0.00000	10.18893	88.11593		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		10.44323		85.26603	0.00000	10.41886	85.43394		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.53220		86.85774	0.00000	10.50700	87.02875		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.62256		84.23684	0.00000	10.59647	84.41111		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.72108		85.80690	0.00000	10.69411	85.98415		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.82776		83.07953	0.00000	10.79987	83.25965		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		1,244.34100		1,244.34100	0.00000	1,245.29200	1,245.29200		0.00	0.00	12,443,410.00	1	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,267.26400		1,267.26400	0.00000	1,268.23300	1,268.23300		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,290.95500		1,290.95500	0.00000	1,291.94200	1,291.94200		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,314.51200		1,314.51200	0.00000	1,315.51300	1,315.51300		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,338.08500		1,338.08500	0.00000	1,339.10100	1,339.10100		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		141.43985		141.43985	0.00000	141.17685	141.17685		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		144.08022		144.08022	0.00000	143.81225	143.81225		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.34338		145.34338	0.00000	145.07037	145.07037		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.05629		148.05629	0.00000	147.77775	147.77775		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.22354		149.22354	0.00000	148.93955	148.93955		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 06/11/2025	Bond Future	0.00		112.14499		112.14499	0.00000	111.86008	111.86008		1.20	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.84747		111.84747	0.00000	111.55730	111.55730		1.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.96467		113.96467	0.00000	113.66894	113.66894		0.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.65840		113.65840	0.00000	113.35695	113.35695		0.38	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.69499		115.69499	0.00000	115.38777	115.38777		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		134.99514		134.99514	0.00000	134.37814	134.37814		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		137.51520		137.51520	0.00000	136.88664	136.88664		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		138.55207		138.55207	0.00000	137.91163	137.91163		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.13819		141.13819	0.00000	140.48549	140.48549		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.07732		142.07732	0.00000	141.41248	141.41248		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		146.16751		146.16751	0.00000	145.31506	145.31506		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		146.72537		146.72537	0.00000	145.85700	145.85700		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		149.50285		149.50285	0.00000	148.61805	148.61805		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.08434		150.08434	0.00000	149.18264	149.18264		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.77494		152.77494	0.00000	151.85649	151.85649		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		113.98224		113.98224	0.00000	112.60235	112.60235		6.08	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.29352		113.29352	0.00000	111.88802	111.88802		6.21	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		115.43803		115.43803	0.00000	114.00583	114.00583		6.13	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.72616		114.72616	0.00000	113.26702	113.26702		5.98	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.78127		116.78127	0.00000	115.29558	115.29558		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		125.11303		125.11303	0.00000	123.98734	123.98734		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.44851		127.44851	0.00000	126.30184	126.30184		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.56023		127.56023	0.00000	126.39196	126.39196		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		129.94072		129.94072	0.00000	128.75023	128.75023		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		129.93180		129.93180	0.00000	128.71937	128.71937		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		126.87106		126.87106	0.00000	125.59588	125.59588		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.81990		126.81990	0.00000	125.52112	125.52112		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		129.22075		129.22075	0.00000	127.89717	127.89717		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.17128		129.17128	0.00000	127.82274	127.82274		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.48687		131.48687	0.00000	130.11366	130.11366		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		114.37709		114.37709	0.00000	114.89925	114.89925		9.12	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		113.69575		113.69575	0.00000	114.22767	114.22767		9.27	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		115.84787		115.84787	0.00000	116.38977	116.38977		9.32	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		115.14366		115.14366	0.00000	115.69553	115.69553		9.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		117.20625		117.20625	0.00000	117.76764	117.76764		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		400.61500		400.61500	0.00000	398.26000	398.26000		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.09300		408.09300	0.00000	405.69400	405.69400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		415.81900		415.81900	0.00000	413.37400	413.37400		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.50100		423.50100	0.00000	421.01000	421.01000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.18900		431.18900	0.00000	428.65200	428.65200		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		7.46790	107.25745	0.00000	7.45713	107.26900			0.58	0.00	0.00	0.00	0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.47195	103.92916	0.00000	7.45789	103.94092			0.62	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.43992	105.87187	0.00000	7.41992	105.88382			0.51	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.42922	102.51652	0.00000	7.39607	102.52840			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.86205	104.32864	0.00000	7.76077	104.34040			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		282.32432	282.32432	0.00000	280.13464	280.13464			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.24268	282.24268	0.00000	280.01199	280.01199			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		287.58555	287.58555	0.00000	285.31242	285.31242			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		287.51212	287.51212	0.00000	285.19597	285.19597			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		292.66666	292.66666	0.00000	290.30805	290.30805			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		7.90892	102.54148	0.00000	7.89900	102.57659			3.90	0.00	6,152,488.80	0.00	60	126,677.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,823.59000	2.82359	0.00000	2,858.76000	2.85876	2,823.590	3.59	0.99	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,511.32000	4.51132	0.00000	4,546.43000	4.54643	4,511.320	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		7.93868	100.42243	0.00000	7.92802	100.45820			3.87	0.00	0.00	0.00	0	73,371.00
R2030	On 07/05/2026	Bond Future	0.00		7.97258	102.29956	0.00000	7.96110	102.33596			3.67	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.02735	100.17472	0.00000	8.01498	100.21152			3.56	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.09045	101.94562	0.00000	8.07712	101.98277			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		8.54004	99.53164	0.00000	8.53048	99.57758			6.15	0.00	5,275,176.92	0.00	53	131,400.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,032.91000	4.03291	0.00000	4,079.08000	4.07908	4,032.910	5.81	0.99	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,270.78000	6.27078	0.00000	6,316.73000	6.31673	6,270.780	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		8.59790	101.36519	0.00000	8.58783	101.41198			5.95	0.00	0.00	0.00	0	29,570.00
R2032	On 07/05/2026	Bond Future	0.00		8.65377	99.09948	0.00000	8.64316	99.14710			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		8.72479		100.92486	0.00000	8.71363	100.97312			5.67	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.81009		98.55182	0.00000	8.79835	98.60063			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		8.73209		107.93067	0.00000	8.72259	107.98383			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.79509		109.91900	0.00000	8.78512	109.97313			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.85665		106.92956	0.00000	8.84618	106.98467			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.93219		108.89895	0.00000	8.92123	108.95477			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.02068		105.78441	0.00000	9.00920	105.84090			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		9.19153		99.79050	0.00000	9.17199	99.90952			7.85	0.00	0.00	0	97,299.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,518.59000		3.51859	0.00000	3,633.59000	3.63359	3,518.590	7.64	0.93	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,281.73000		4.28173	0.00000	4,399.12000	4.39912	4,281.730	7.62	0.96	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,227.32000		5.22732	0.00000	5,345.90000	5.34590	5,227.320	7.61	0.99	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	6.54000		0.00654	0.00000	6.30000	0.00630	6.540	7.60	(0.01)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	2.02000		0.00202	0.00000	1.97000	0.00197	2.020	7.60	0.00	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,060.86000		7.06086	0.00000	7,179.87000	7.17987	7,060.860	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,225.87000		7.22587	0.00000	7,344.88000	7.34488	7,225.870	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.38000		0.00038	0.00000	0.38000	0.00038	0.380	7.65	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,991.00000		7.99100	0.00000	8,110.02000	8.11002	7,991.000	7.66	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.07000		0.00007	0.00000	0.07000	0.00007	0.070	7.69	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,920.31000		9.92031	0.00000	10,039.33000	10.03933	9,920.310	7.74	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,973.10000		9.97310	0.00000	10,092.13000	10.09213	9,973.100	7.74	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		7.81	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		7.81	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		7.81	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		7.81	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		7.81	0.00	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.26560		101.62886	0.00000	9.24523	101.75005			7.69	0.00	0.00	0	39,300.00
R2035	On 05/02/2026	Bond Future	8.85	Call	932.39000		0.93239	0.00000	977.24000	0.97724	932.390	7.96	0.31	45,948,833.28		16,000	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,893.80000		1.89380	0.00000	1,841.17000	1.84117	1,893.800	7.69	(0.50)	(73,828,898.30)		16,000	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,440.43000		5.44043	0.00000	5,551.43000	5.55143	5,440.430	7.47	0.89	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,785.27000		6.78527	0.00000	6,901.34000	6.90134	6,785.270	7.50	0.94	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	60.86000		0.06086	0.00000	58.19000	0.05819	60.860	7.55	(0.03)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,345.55000		9.34555	0.00000	9,465.58000	9.46558	9,345.550	7.61	0.98	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	11.70000		0.01170	0.00000	11.17000	0.01117	11.700	7.66	(0.01)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.04000		0.00004	0.00000	0.04000	0.00004	0.040	7.68	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.33355		99.02453	0.00000	9.31233	99.14794			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,337.15000		3.33715	0.00000	3,420.32000	3.42032	3,337.150	7.76	0.63	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,404.53000		3.40453	0.00000	3,488.56000	3.48856	3,404.530	7.76	0.64	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,576.55000		3.57655	0.00000	3,662.73000	3.66273	3,576.550	7.74	0.65	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	708.83000		0.70883	0.00000	687.45000	0.68745	708.830	7.70	(0.21)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	684.24000		0.68424	0.00000	663.47000	0.66347	684.240	7.70	(0.20)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	625.90000		0.62590	0.00000	606.62000	0.60662	625.900	7.69	(0.19)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	284.80000		0.28480	0.00000	275.14000	0.27514	284.800	7.76	(0.10)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	274.00000		0.27400	0.00000	264.67000	0.26467	274.000	7.77	(0.10)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	248.43000		0.24843	0.00000	239.89000	0.23989	248.430	7.78	(0.09)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.41447		100.84874	0.00000	9.39236	100.97416			7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,218.28000		2.21828	0.00000	2,276.99000	2.27699	2,218.280	7.93	0.43	0.00	0.00	0	200.00

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	9.22	Call	2,411.20	0000	2.41120	0.00000	2,473.30	0000	2.47330	2,411.200	7.87	0.45	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,266.30	0000	2.26630	0.00000	2,218.74	0000	2.21874	2,266.300	7.68	(0.42)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,038.74	0000	2.03874	0.00000	1,994.57	0000	1.99457	2,038.740	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,217.69	0000	1.21769	0.00000	1,187.67	0000	1.18767	1,217.690	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,080.02	0000	1.08002	0.00000	1,052.74	0000	1.05274	1,080.020	7.57	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.50894		98.13182	0.00000	9.48590		98.25920		7.89	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		9.70375		94.23337	0.00000	9.68430		94.35739		8.90	0.00	9,423,337.00	100	177,511.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,913.17	0000	4.91317	0.00000	5,036.10	0000	5.03610	4,913.170	8.69	0.97	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,775.04	0000	7.77504	0.00000	7,899.05	0000	7.89905	7,775.040	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		9.78343		91.71075	0.00000	9.76324		91.83703		9.17	0.00	0.00	0	23,850.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,800.54	0000	6.80054	0.00000	6,920.07	0000	6.92007	6,800.540	9.03	0.92	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,426.63	0000	9.42663	0.00000	9,551.16	0000	9.55116	9,426.630	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.99000		0.00199	0.00000	1.91000		0.00191	1.990	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.27000		0.00027	0.00000	0.26000		0.00026	0.270	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.86706		93.42501	0.00000	9.84609		93.55364		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,843.31	0000	6.84331	0.00000	6,956.38	0000	6.95638	6,843.310	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	27.66000		0.02766	0.00000	26.65000		0.02665	27.660	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.96432		90.88584	0.00000	9.94254		91.01659		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,311.63	0000	3.31163	0.00000	3,386.95	0000	3.38695	3,311.630	9.42	0.53	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,372.40	0000	1.37240	0.00000	1,341.18	0000	1.34118	1,372.400	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	642.57	0000	0.64257	0.00000	626.14	0000	0.62614	642.570	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.06287		92.49177	0.00000	10.04029		92.62454		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,246.86	0000	2.24686	0.00000	2,300.74	0000	2.30074	2,246.860	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,093.08	0000	3.09308	0.00000	3,039.80	0000	3.03980	3,093.080	9.26	(0.44)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,744.87	0000	1.74487	0.00000	1,710.16	0000	1.71016	1,744.870	9.28	(0.29)	0.00	0	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		9.76063		109.14156	0.00000	9.74123		109.28713		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,615.06	0000	8.61506	0.00000	8,760.62	0000	8.76062	8,615.060	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		9.84476		111.15215	0.00000	9.82461		111.30040		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.92850		107.74441	0.00000	9.90757		107.89538		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.02337		109.72861	0.00000	10.00164		109.88209		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.12736		106.18725	0.00000	10.10480		106.34315		8.98	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		10.15684		93.88574	0.00000	10.14256		93.98537		9.85	0.00	280,530,591.12	2,988	49,402.00
R2040	On 05/02/2026	Bond Future	0.00		10.24397		91.10628	0.00000	10.22919		91.20764		10.21	0.00	0.00	0	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,557.63	0000	2.55763	0.00000	2,623.61	0000	2.62361	2,557.630	10.16	0.56	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	840.01	0000	0.84001	0.00000	821.37	0000	0.82137	840.010	10.00	(0.25)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	335.12	0000	0.33512	0.00000	327.09	0000	0.32709	335.120	10.00	(0.12)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,984.58	0000	9.98458	0.00000	10,084.59	0000	10.08459	9,984.580	10.24	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.35000		0.00035	0.00000	0.35000		0.00035	0.350	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.33466		92.80922	0.00000	10.31935		92.91246		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,199.47	0000	4.19947	0.00000	4,272.67	0000	4.27267	4,199.470	10.00	0.65	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	357.44	0000	0.35744	0.00000	350.15	0000	0.35015	357.440	10.19	(0.10)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	145.94	0000	0.14594	0.00000	142.88	0000	0.14288	145.940	10.39	(0.05)	0.00	0	1,460.00

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 06/08/2026	Bond Future	0.00		10.43827	90.00795	0.00000	10.42241	90.11288		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.54213	91.59797	0.00000	10.52574	91.70446		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,469.74000	2.46974	0.00000	2,513.93000	2.51393	2,469.740	10.88	0.37	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,579.66000	3.57966	0.00000	3,537.39000	3.53739	3,579.660	10.44	(0.45)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,039.97000	2.03997	0.00000	2,012.40000	2.01240	2,039.970	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		10.38641	89.15638	0.00000	10.38228	89.18639		10.79	0.00	0.00	0	127,679.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,955.60000	5.95560	0.00000	5,986.95000	5.98695	5,955.600	10.56	0.98	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.59000	0.00059	0.00000	0.68000	0.00068	0.590	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.08000	0.00008	0.00000	0.09000	0.00009	0.080	10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	10.82	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.47245	86.41497	0.00000	10.46818	86.44552		11.21	0.00	0.00	0	5,216.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,216.10000	1.21610	0.00000	1,234.42000	1.23442	1,216.100	11.62	0.32	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,008.28000	4.00828	0.00000	4,037.60000	4.03760	4,008.280	11.01	0.72	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	477.95000	0.47795	0.00000	478.41000	0.47841	477.950	10.98	(0.16)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	292.73000	0.29273	0.00000	293.51000	0.29351	292.730	10.98	(0.11)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	257.38000	0.25738	0.00000	258.18000	0.25818	257.380	10.98	(0.10)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.56146	88.03022	0.00000	10.55705	88.06130		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.66217	85.26624	0.00000	10.65764	85.29764		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.76243	86.77236	0.00000	10.75778	86.80407		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		10.35574	87.83975	0.00000	10.34145	87.94917		11.38	0.00	263,519.25	3	120,360.00
R2048	On 05/02/2026	Bond Future	0.00		10.44010	89.45796	0.00000	10.42534	89.56933		11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.51920	86.68951	0.00000	10.50396	86.80297		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.60788	88.28633	0.00000	10.59216	88.40161		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.70453	85.41014	0.00000	10.68831	85.52723		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		10.21771	114.18959	0.00000	10.19321	114.43938		11.33	0.00	0.00	0	28,443.00
R2053	On 05/02/2026	Bond Future	0.00		10.29468	116.29325	0.00000	10.26938	116.54759		11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.37073	112.60442	0.00000	10.34459	112.86358		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.45483	114.67802	0.00000	10.42784	114.94160		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.54489	110.84603	0.00000	10.51701	111.11402		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		9.41997	79.99488	0.00000	9.40044	80.10474		9.12	0.00	6,239,600.64	78	30,007.00
R209	On 05/02/2026	Bond Future	0.00		9.49013	81.46856	0.00000	9.46988	81.58044		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.55931	79.83954	0.00000	9.53831	79.95349		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.63906	81.31023	0.00000	9.61729	81.42609		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.72748	79.59851	0.00000	9.70492	79.71617		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		253.57885	253.57885	0.00000	253.43813	253.43813		0.00	0.00	0.00	0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		258.31257	258.31257	0.00000	258.16921	258.16921		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.71458	259.71458	0.00000	259.56851	259.56851		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.56178	264.56178	0.00000	264.41230	264.41230		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 05/11/2026	Bond Future	0.00		265.76089	265.76089	0.00000	265.60786	265.60786		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		8.21166	96.25115	0.00000	8.20198	96.29083		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.26086	98.02434	0.00000	8.25060	98.06472		5.09	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.30108	96.30419	0.00000	8.29019	96.34531		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.35750	98.07864	0.00000	8.34597	98.12024		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.43519	96.26432	0.00000	8.42296	96.30638		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		10.10944	73.46494	0.00000	10.08498	73.61450		10.87	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.19056	74.81835	0.00000	10.16530	74.97063		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.26653	72.91813	0.00000	10.24046	73.07325		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.35232	74.26144	0.00000	10.32542	74.41918		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.44688	72.27868	0.00000	10.41912	72.43902		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 :												292,448,058.71		35,283	1,777,648.00
Grand Total:												292,448,058.71		35,283	1,777,648.00