INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2025

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 07/08/2025	Index Future	0.00		1,172.20100	1,172.20100	0.00000	1,172.20100	1,172.20100	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,192.77700	1,192.77700	0.00000	1,194.62900	1,194.62900	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,214.94700	1,214.94700	0.00000	1,216.83500	1,216.83500	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,237.18800	1,237.18800	0.00000	1,239.10200	1,239.10200	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,259.66300	1,259.66300	0.00000	1,261.60400	1,261.60400	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,281.76200	1,281.76200	0.00000	1,283.72400	1,283.72400	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900	1,422.45900	0.00000	1,422.45900	1,422.45900	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,447.78300	1,447.78300	0.00000	1,450.92700	1,450.92700	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,474.69400	1,474.69400	0.00000	1,477.89800	1,477.89800	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,501.68900	1,501.68900	0.00000	1,504.94300	1,504.94300	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,528.97000	1,528.97000	0.00000	1,532.27200	1,532.27200	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,555.79200	1,555.79200	0.00000	1,559.13700	1,559.13700	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600	1,206.89600	0.00000	1,206.89600	1,206.89600	0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,228.73700	1,228.73700	0.00000	1,231.03800	1,231.03800	0.00	0.00	0.00		0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,251.57600	1,251.57600	0.00000	1,253.92200	1,253.92200	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,274.48700	1,274.48700	0.00000	1,276.86800	1,276.86800	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,297.64000	1,297.64000	0.00000	1,300.05500	1,300.05500	0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,320.40400	1,320.40400	0.00000	1,322.84900	1,322.84900	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 07/08/2025	Bond Future	0.00		13.56000	73.80460	0.00000	13.56000	73.80460	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.41742	85.78388	0.00000	10.38223	85.95082	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.54766	87.39910	0.00000	10.51079	87.56922	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.68726	85.22332	0.00000	10.64867	85.39639	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.83975	86.80470	0.00000	10.79929	86.98076	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		11.01828	84.53112	0.00000	10.97585	84.70996	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 07/08/2025	Bond Future	0.00		13.79000	68.27217	0.00000	13.79000	68.27217	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.27440	79.82818	0.00000	11.23944	80.04603	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.39075	81.33134	0.00000	11.35452	81.55324	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.51788	78.57293	0.00000	11.48030	78.79879	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.65052	80.02954	0.00000	11.61155	80.25938	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.79767	77.16511	0.00000	11.75723	77.39871	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 07/08/2025	GOVI	0.00		1,187.59800	1,187.59800	0.00000	1,187.59800	1,187.59800	0.00	0.00	0.00		0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,209.04700	1,209.04700	0.00000	1,211.26700	1,211.26700	0.00	0.00	0.00		0	613.00
GOVI	On 05/02/2026	GOVI	0.00		1,231.52000	1,231.52000	0.00000	1,233.78300	1,233.78300	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,254.06400	1,254.06400	0.00000	1,256.36000	1,256.36000	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,276.84600	1,276.84600	0.00000	1,279.17600	1,279.17600	0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,299.24600	1,299.24600	0.00000	1,301.60300	1,301.60300	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

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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
I2029	On 07/08/2025	Bond Future	0.00		137.41000	137.41000	0.00000	137.41000	137.41000		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.94075	140.94075	0.00000	140.94316	140.94316		0.00	0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.59448	143.59448	0.00000	143.59699	143.59699		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.79334	144.79334	0.00000	144.79730	144.79730		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.48312	147.48312	0.00000	147.48679	147.48679		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.58415	148.58415	0.00000	148.58908	148.58908		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
I2031	On 07/08/2025	Bond Future	0.00		107.65000	107.65000	0.00000	107.65000	107.65000		1.33	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.48844	110.48844	0.00000	110.38346	110.38346		1.28	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		110.18274	110.18274	0.00000	110.07655	110.07655		1.29	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.22381	112.22381	0.00000	112.11545	112.11545		1.02	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.87980	111.87980	0.00000	111.77259	111.77259		0.52	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.83920	113.83920	0.00000	113.72972	113.72972		0.27	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 07/08/2025	Bond Future	0.00		128.65000	128.65000	0.00000	128.65000	128.65000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.43451	132.43451	0.00000	131.89236	131.89236		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		134.92811	134.92811	0.00000	134.37576	134.37576		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.86480	135.86480	0.00000	135.30317	135.30317		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.38880	138.38880	0.00000	137.81633	137.81633		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.22694	139.22694	0.00000	138.64609	138.64609		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 07/08/2025	Bond Future	0.00		139.56000	139.56000	0.00000	139.56000	139.56000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.07784	143.07784	0.00000	142.56056	142.56056		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.60553	143.60553	0.00000	143.07919	143.07919		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.26619	146.26619	0.00000	145.72980	145.72980		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.77843	146.77843	0.00000	146.23502	146.23502		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		149.35084	149.35084	0.00000	148.79740	148.79740		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 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 07/08/2025	Bond Future	0.00		118.69000	118.69000	0.00000	118.69000	118.69000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.07142	120.07142	0.00000	121.13639	121.13639		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		122.33226	122.33226	0.00000	123.41726	123.41726		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.30146	122.30146	0.00000	123.40911	123.40911		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.57275	124.57275	0.00000	125.70059	125.70059		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		124.42153	124.42153	0.00000	125.57153	125.57153		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 07/08/2025	Bond Future	0.00		119.89000	119.89000	0.00000	119.89000	119.89000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.79506	121.79506	0.00000	121.79479	121.79479		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.67510	121.67510	0.00000	121.67489	121.67489		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.92939	123.92939	0.00000	123.92883	123.92883		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.77473	123.77473	0.00000	123.77754	123.77754		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		125.94347	125.94347	0.00000	125.94600	125.94600		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 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 07/08/2025	Index Future	0.00		384.09400	384.09400	0.00000	384.09400	384.09400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.42300	391.42300	0.00000	390.80900	390.80900		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		398.79300	398.79300	0.00000	398.16800	398.16800		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
IGOV	On 07/05/2026	Index Future	0.00		406.18600	406.18600	0.00000	405.54600	405.54600		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.65600	413.65600	0.00000	413.00100	413.00100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.00200	421.00200	0.00000	420.33100	420.33100		0.00	0.00	0.00	0	0.00
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	91.66000		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 07/08/2025	Bond Future	0.00		9.68000	102.48714	0.00000	9.68000	102.48714		0.78	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.70009	107.00886	0.00000	7.71331	106.99473		0.37	0.00	0.00	0	103,336.00
R186	On 05/02/2026	Bond Future	0.00		7.75424	103.69336	0.00000	7.77146	103.67900		0.27	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.91356	105.58962	0.00000	7.93854	105.57477		0.07	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.25931	102.21989	0.00000	8.30248	102.20452		0.27	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.83573	103.98434	0.00000	10.97452	103.96832		0.27	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 07/08/2025	Bond Future	0.00		271.60000	271.60000	0.00000	271.60000	271.60000		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.15994	276.15994	0.00000	276.15965	276.15965		0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.02280	276.02280	0.00000	276.02205	276.02205		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.13695	281.13695	0.00000	281.13561	281.13561		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		280.92792	280.92792	0.00000	280.93376	280.93376		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		285.85135	285.85135	0.00000	285.85635	285.85635		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 07/08/2025	Bond Future	0.00		11.11000	89.53057	0.00000	11.11000	89.53057		4.25	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.21503	101.46529	0.00000	8.17824	101.59388		3.92	0.00	148,646,649.85	1,465	138,759.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,964.41000	1.96441	0.00000	2,078.47000	2.07847	1,964.410	4.14	0.81	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,485.77000	3.48577	0.00000	3,611.63000	3.61163	3,485.770	4.42	0.95	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	3.19000	0.00319	0.00000	3.17000	0.00317	3.190	4.96	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.26245	99.34320	0.00000	8.22292	99.47420		3.96	0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.33465	101.15982	0.00000	8.29207	101.29303		3.73	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.42339	99.00529	0.00000	8.37724	99.14069		3.66	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.53565	100.71480	0.00000	8.48561	100.85220		3.43	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

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 07/08/2025	Bond Future	0.00		12.01000	86.13135	0.00000	12.01000	86.13135		5.96	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.91882	97.73296	0.00000	8.87764	97.92651		5.96	0.00	85,516,340.00	875	137,378.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,639.30000	2.63930	0.00000	2,805.84000	2.80584	2,639.300	6.46	0.77	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,591.96000	4.59196	0.00000	4,778.74000	4.77874	4,591.960	6.89	0.92	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	6.90000	0.00690	0.00000	6.81000	0.00681	6.900	7.65	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.99326	99.54973	0.00000	8.94988	99.74688		5.76	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.07986	97.21060	0.00000	9.03412	97.41119		5.77	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.17740	98.99237	0.00000	9.12909	99.19637		5.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.29909	96.54498	0.00000	9.24802	96.75217		5.45	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 07/08/2025	Bond Future	0.00		10.33000	101.92262	0.00000	10.33000	101.92262		6.35	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.08662	105.97108	0.00000	9.05083	106.16678		6.03	0.00	0.00	0	12,178.00
R2033	On 05/02/2026	Bond Future	0.00		9.16393	107.94099	0.00000	9.12635	108.14035		5.87	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.25264	104.87179	0.00000	9.21318	105.07453		5.69	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.35107	106.79362	0.00000	9.30956	106.99984		5.47	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.47112	103.59827	0.00000	9.42745	103.80766		5.11	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 07/08/2025	Bond Future	0.00		12.65000	83.37174	0.00000	12.65000	83.37174		7.65	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.74656	96.48777	0.00000	9.70594	96.72445		7.79	0.00	578,926.62	6	117,600.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,536.29000	1.53629	0.00000	1,687.93000	1.68793	1,536.290	7.81	0.52	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,011.05000	2.01105	0.00000	2,181.93000	2.18193	2,011.050	7.98	0.61	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,666.09000	2.66609	0.00000	2,856.32000	2.85632	2,666.090	8.18	0.70	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	648.65000	0.64865	0.00000	608.86000	0.60886	648.650	8.27	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	467.44000	0.46744	0.00000	439.46000	0.43946	467.440	8.45	(0.20)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,122.19000	4.12219	0.00000	4,337.64000	4.33764	4,122.190	8.59	0.83	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,263.20000	4.26320	0.00000	4,480.24000	4.48024	4,263.200	8.63	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	296.81000	0.29681	0.00000	280.04000	0.28004	296.810	8.70	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,934.39000	4.93439	0.00000	5,157.60000	5.15760	4,934.390	8.80	0.88	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	194.48000	0.19448	0.00000	184.34000	0.18434	194.480	8.92	(0.10)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,720.67000	6.72067	0.00000	6,952.80000	6.95280	6,720.670	9.23	0.95	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,770.95000	6.77095	0.00000	7,003.23000	7.00323	6,770.950	9.24	0.95	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	29.82000	0.02982	0.00000	29.11000	0.02911	29.820	9.81	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	28.32000	0.02832	0.00000	27.68000	0.02768	28.320	9.83	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	16.09000	0.01609	0.00000	15.90000	0.01590	16.090	10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	6.35000	0.00635	0.00000	6.37000	0.00637	6.350	10.18	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	5.46000	0.00546	0.00000	5.50000	0.00550	5.460	10.18	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.84175	98.28133	0.00000	9.79935	98.52248		7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,242.41000	3.24241	0.00000	3,416.21000	3.41621	3,242.410	8.12	0.64	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,296.30000	4.29630	0.00000	4,489.76000	4.48976	4,296.300	8.40	0.73	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	714.34000	0.71434	0.00000	679.56000	0.67956	714.340	8.65	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,461.25000	6.46125	0.00000	6,678.93000	6.67893	6,461.250	8.93	0.85	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	352.39000	0.35239	0.00000	335.85000	0.33585	352.390	9.16	(0.11)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	36.00000	0.03600	0.00000	34.57000	0.03457	36.000	9.76	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.94120	95.57579	0.00000	9.89701	95.82113		7.92	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.05079	97.32806	0.00000	10.00466	97.57761		7.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.18114	94.50974	0.00000	10.13298	94.76329		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		13.01000	73.77254	0.00000	13.01000	73.77254		9.07	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
R2037	On 06/11/2025	Bond Future	0.00		10.29131	90.59217	0.00000	10.25611	90.80469		8.86	0.00	71,205,445.62	786	183,453.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,312.49000	2.31249	0.00000	2,474.25000	2.47425	2,312.490	9.21	0.63	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,514.12000	4.51412	0.00000	4,711.25000	4.71125	4,514.120	9.91	0.84	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	25.85000	0.02585	0.00000	25.98000	0.02598	25.850	11.47	(0.01)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.39130	88.01744	0.00000	10.35470	88.23399		9.21	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,117.80000	3.11780	0.00000	3,271.21000	3.27121	3,117.800	9.40	0.62	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,095.89000	4.09589	0.00000	4,266.60000	4.26660	4,095.890	9.71	0.70	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	623.75000	0.62375	0.00000	599.89000	0.59989	623.750	10.30	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,281.20000	6.28120	0.00000	6,475.28000	6.47528	6,281.200	10.35	0.83	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	311.18000	0.31118	0.00000	300.31000	0.30031	311.180	10.92	(0.10)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	175.30000	0.17530	0.00000	169.87000	0.16987	175.300	11.43	(0.06)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	81.02000	0.08102	0.00000	78.84000	0.07884	81.020	11.71	(0.03)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.50499	89.62671	0.00000	10.46697	89.84699		9.10	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,334.37000	4.33437	0.00000	4,494.02000	4.49402	4,334.370	9.59	0.65	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	413.29000	0.41329	0.00000	400.23000	0.40023	413.290	11.16	(0.10)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.62997	87.00975	0.00000	10.59039	87.23387		9.46	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,689.04000	1.68904	0.00000	1,779.10000	1.77910	1,689.040	8.96	0.34	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	3,044.67000	3.04467	0.00000	2,955.78000	2.95578	3,044.670	9.42	(0.46)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,838.56000	1.83856	0.00000	1,781.87000	1.78187	1,838.560	9.97	(0.31)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.76150	88.51076	0.00000	10.72037	88.73848		9.30	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.24000	101.52063	0.00000	11.24000	101.52063		8.55	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.38364	104.61181	0.00000	10.34848	104.86013		8.59	0.00	0.00	0	6,668.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,611.38000	4.61138	0.00000	4,835.93000	4.83593	4,611.380	9.59	0.81	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	18.60000	0.01860	0.00000	18.74000	0.01874	18.600	11.24	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.48978	106.55640	0.00000	10.45321	106.80937		8.56	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.60547	103.02048	0.00000	10.56745	103.27779		8.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.72945	104.90801	0.00000	10.68988	105.16983		8.49	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.86904	101.23835	0.00000	10.82787	101.50431		8.54	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		13.29000	73.02224	0.00000	13.29000	73.02224		9.91	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.71113	90.13778	0.00000	10.67604	90.36832		9.72	0.00	12,619,289.20	140	45,657.00
R2040	On 05/02/2026	Bond Future	0.00		10.81630	87.30409	0.00000	10.77990	87.53892		10.15	0.00	0.00	0	36,550.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,156.39000	1.15639	0.00000	1,250.03000	1.25003	1,156.390	9.65	0.32	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,694.38000	2.69438	0.00000	2,596.38000	2.59638	2,694.380	10.15	(0.51)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,653.22000	1.65322	0.00000	1,591.02000	1.59102	1,653.220	10.71	(0.36)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,821.07000	6.82107	0.00000	7,030.77000	7.03077	6,821.070	11.66	0.82	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	82.04000	0.08204	0.00000	79.93000	0.07993	82.040	12.93	(0.03)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.93373	88.90023	0.00000	10.89599	89.13915		10.06	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,301.80000	2.30180	0.00000	2,424.22000	2.42422	2,301.800	9.74	0.44	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,701.46000	3.70146	0.00000	3,857.65000	3.85765	3,701.460	10.20	0.58	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,393.75000	1.39375	0.00000	1,346.95000	1.34695	1,393.750	10.92	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,018.50000	1.01850	0.00000	984.50000	0.98450	1,018.500	11.30	(0.20)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	840.01000	0.84001	0.00000	812.23000	0.81223	840.010	11.53	(0.17)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	614.29000	0.61429	0.00000	594.46000	0.59446	614.290	11.90	(0.13)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.06183	86.01920	0.00000	11.02263	86.26228		10.51	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.19476	87.50256	0.00000	11.15411	87.74961		10.36	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		13.34000	69.03799	0.00000	13.34000	69.03799		10.79	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.96007	85.14130	0.00000	10.92502	85.37817		10.60	0.00	30,140,020.20	354	130,179.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,924.55000	2.92455	0.00000	3,114.03000	3.11403	2,924.550	11.01	0.67	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	355.09000	0.35509	0.00000	341.45000	0.34145	355.090	11.86	(0.14)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	205.38000	0.20538	0.00000	198.99000	0.19899	205.380	12.28	(0.09)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	130.99000	0.13099	0.00000	127.83000	0.12783	130.990	12.60	(0.06)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	116.99000	0.11699	0.00000	114.39000	0.11439	116.990	12.68	(0.05)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.06404	82.34002	0.00000	11.02773	82.58134		11.10	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	354.70000	0.35470	0.00000	397.17000	0.39717	354.700	10.00	0.13	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,017.70000	2.01770	0.00000	2,148.28000	2.14828	2,017.700	10.96	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	2,046.77000	2.04677	0.00000	1,970.81000	1.97081	2,046.770	11.47	(0.41)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,596.21000	1.59621	0.00000	1,536.55000	1.53655	1,596.210	11.78	(0.34)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,498.84000	1.49884	0.00000	1,442.83000	1.44283	1,498.840	11.86	(0.32)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.17894	83.84532	0.00000	11.14135	84.09085		11.01	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.30359	80.99688	0.00000	11.26461	81.24667		11.54	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.43186	82.39338	0.00000	11.39150	82.64724		11.39	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 07/08/2025	Bond Future	0.00		13.21000	72.03400	0.00000	13.21000	72.03400		10.77	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.95417	83.45606	0.00000	10.91910	83.70262		11.13	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.05726	85.00743	0.00000	11.02095	85.25851		11.06	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.16199	82.12243	0.00000	11.12444	82.37791		11.57	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.27439	83.62767	0.00000	11.23550	83.88765		11.51	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.39954	80.63529	0.00000	11.35927	80.89950		11.99	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 07/08/2025	Bond Future	0.00		13.17000	92.83408	0.00000	13.17000	92.83408		10.79	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.86547	107.91888	0.00000	10.83037	108.24288		11.10	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.96266	109.92498	0.00000	10.92630	110.25514		11.19	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.06660	106.07350	0.00000	11.02896	106.40941		11.25	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.17644	108.01688	0.00000	11.13745	108.35862		11.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.29733	104.02249	0.00000	11.25692	104.36983		11.76	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 07/08/2025	Bond Future	0.00		12.68000	65.27827	0.00000	12.68000	65.27827		8.84	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.03380	76.64059	0.00000	9.99855	76.82816		9.02	0.00	268,242,065.00	3,500	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.12439	78.06525	0.00000	10.08781	78.25631		8.94	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.22360	76.34164	0.00000	10.18564	76.53607		9.20	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.33053	77.74103	0.00000	10.29112	77.93880		9.09	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.45237	75.93457	0.00000	10.41145	76.13551		9.26	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 07/08/2025	Bond Future	0.00		248.44000	248.44000	0.00000	248.44000	248.44000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.05614	253.05614	0.00000	253.06117	253.06117		0.00	0.00	10,375,301.74	41	2,088.00
R210	On 05/02/2026	Bond Future	0.00		257.82090	257.82090	0.00000	257.82612	257.82612		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.11572	259.11572	0.00000	259.12459	259.12459		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.92852	263.92852	0.00000	263.93694	263.93694		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		265.01739	265.01739	0.00000	265.02912	265.02912		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 07/08/2025	Bond Future	0.00		11.66000	84.46707	0.00000	11.66000	84.46707		5.30	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.55516	94.85627	0.00000	8.51360	95.02370		5.22	0.00	6,260,513.82	66	94,032.00
R213	On 05/02/2026	Bond Future	0.00		8.62118	96.61952	0.00000	8.57708	96.79009		4.97	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.69390	94.83515	0.00000	8.64712	95.00864		4.88	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.77857	96.57428	0.00000	8.72876	96.75072		4.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.89628	94.69491	0.00000	8.84318	94.87403		4.54	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 07/08/2025	Bond Future	0.00		12.97000	60.08703	0.00000	12.97000	60.08703		10.39	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.65392	70.24811	0.00000	10.61884	70.44904		10.68	0.00	0.00	0	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.75129	71.55393	0.00000	10.71501	71.75859		10.62	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.85070	69.56462	0.00000	10.81323	69.77286		11.05	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.95758	70.83996	0.00000	10.91883	71.05187		11.01	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.07802	68.76815	0.00000	11.03796	68.98350		11.40	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 :												633,584,552.05		7,233	1,556,131.00
Grand Total:												633,584,552.05		7,233	1,556,131.00