

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2025

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		1,210.88300		1,210.88300	0.00000	1,209.93200	1,209.93200		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,233.19000		1,233.19000	0.00000	1,232.22200	1,232.22200		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,256.24400		1,256.24400	0.00000	1,255.25800	1,255.25800		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,279.17100		1,279.17100	0.00000	1,278.16300	1,278.16300		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,302.11400		1,302.11400	0.00000	1,301.08500	1,301.08500		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,501.37300		1,501.37300	0.00000	1,500.73700	1,500.73700		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,529.03200		1,529.03200	0.00000	1,528.38400	1,528.38400		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,557.61700		1,557.61700	0.00000	1,556.95700	1,556.95700		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,586.04300		1,586.04300	0.00000	1,585.36700	1,585.36700		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,614.49000		1,614.49000	0.00000	1,613.79800	1,613.79800		0.00		0.00	0	0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,268.16900		1,268.16900	0.00000	1,266.42700	1,266.42700		0.00		0.00	0	76.00	
ALBI	On 05/02/2026	Index Future	0.00		1,291.53200		1,291.53200	0.00000	1,289.75800	1,289.75800		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,315.67700		1,315.67700	0.00000	1,313.86900	1,313.86900		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,339.68800		1,339.68800	0.00000	1,337.84400	1,337.84400		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,363.71600		1,363.71600	0.00000	1,361.83600	1,361.83600		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	0.00	
ES33	On 06/11/2025	Bond Future	0.00		9.75445		89.00066	0.00000	9.76287	88.95884		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		9.85646		90.66216	0.00000	9.86529	90.61947		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		9.95553		88.58316	0.00000	9.96480	88.53955		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		10.06995		90.23608	0.00000	10.07983	90.19092		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		10.20149		88.06021	0.00000	10.21204	88.01344		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	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	0.00	
ES42	On 06/11/2025	Bond Future	0.00		10.43009		85.35650	0.00000	10.44323	85.26603		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		10.51860		86.94996	0.00000	10.53220	86.85774		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		10.60846		84.33095	0.00000	10.62256	84.23684		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		10.70637		85.90350	0.00000	10.72108	85.80690		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		10.81240		83.17865	0.00000	10.82776	83.07953		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	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	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	0.00	
GOVI	On 06/11/2025	GOVI	0.00		1,246.00700		1,246.00700	0.00000	1,244.34100	1,244.34100		0.00		0.00	161,980,910.00	13	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,268.96100		1,268.96100	0.00000	1,267.26400	1,267.26400		0.00		0.00	0	8.00	
GOVI	On 07/05/2026	GOVI	0.00		1,292.68400		1,292.68400	0.00000	1,290.95500	1,290.95500		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,316.27600		1,316.27600	0.00000	1,314.51200	1,314.51200		0.00		0.00	0	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,339.88400		1,339.88400	0.00000	1,338.08500	1,338.08500		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	0.00	
I2029	On 06/11/2025	Bond Future	0.00		141.66552		141.66552	0.00000	141.43985	141.43985		0.00		0.00	0	4,646.00	
I2029	On 05/02/2026	Bond Future	0.00		144.31019		144.31019	0.00000	144.08022	144.08022		0.00		0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		145.57791		145.57791	0.00000	145.34338	145.34338		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		148.29633		148.29633	0.00000	148.05629	148.05629		0.00		0.00	0	0.00	
I2029	On 05/11/2026	Bond Future	0.00		149.46921		149.46921	0.00000	149.22354	149.22354		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	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		112.10743		112.10743	0.00000	112.14499	112.14499		1.20	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.80925		111.80925	0.00000	111.84747	111.84747		1.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.92587		113.92587	0.00000	113.96467	113.96467		0.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.61979		113.61979	0.00000	113.65840	113.65840		0.38	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.65675		115.65675	0.00000	115.69499	115.69499		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		135.35335		135.35335	0.00000	134.99514	134.99514		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		137.88016		137.88016	0.00000	137.51520	137.51520		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		138.92407		138.92407	0.00000	138.55207	138.55207		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.51831		141.51831	0.00000	141.13819	141.13819		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.46555		142.46555	0.00000	142.07732	142.07732		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		146.03707		146.03707	0.00000	146.16751	146.16751		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		146.59256		146.59256	0.00000	146.72537	146.72537		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		149.36765		149.36765	0.00000	149.50285	149.50285		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		149.94786		149.94786	0.00000	150.08434	150.08434		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.63743		152.63743	0.00000	152.77494	152.77494		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		114.05500		114.05500	0.00000	113.98224	113.98224		6.08	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.36776		113.36776	0.00000	113.29352	113.29352		6.21	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		115.51383		115.51383	0.00000	115.43803	115.43803		6.13	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		114.80429		114.80429	0.00000	114.72616	114.72616		5.98	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		116.86187		116.86187	0.00000	116.78127	116.78127		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		125.01012		125.01012	0.00000	125.11303	125.11303		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.34379		127.34379	0.00000	127.44851	127.44851		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.45380		127.45380	0.00000	127.56023	127.56023		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		129.83338		129.83338	0.00000	129.94072	129.94072		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		129.82356		129.82356	0.00000	129.93180	129.93180		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		126.53478		126.53478	0.00000	126.87106	126.87106		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.47761		126.47761	0.00000	126.81990	126.81990		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		128.87199		128.87199	0.00000	129.22075	129.22075		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		128.81700		128.81700	0.00000	129.17128	129.17128		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.12726		131.12726	0.00000	131.48687	131.48687		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		114.45072		114.45072	0.00000	114.37709	114.37709		9.12	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		113.77077		113.77077	0.00000	113.69575	113.69575		9.27	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		115.92452		115.92452	0.00000	115.84787	115.84787		9.32	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		115.22255		115.22255	0.00000	115.14366	115.14366		9.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		117.28765		117.28765	0.00000	117.20625	117.20625		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		400.43400		400.43400	0.00000	400.61500	400.61500		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		407.91000		407.91000	0.00000	408.09300	408.09300		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		415.63200		415.63200	0.00000	415.81900	415.81900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.31200		423.31200	0.00000	423.50100	423.50100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		430.99800		430.99800	0.00000	431.18900	431.18900		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		7.42329	107.30531	0.00000	7.46790	107.25745			0.58	0.00	356,682,850.44		3,324	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.41370	103.97792	0.00000	7.47195	103.92916			0.62	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.35662	105.92166	0.00000	7.43992	105.87187			0.51	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.28538	102.56810	0.00000	7.42922	102.51652			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.40203	104.38210	0.00000	7.86205	104.32864			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		282.89323	282.89323	0.00000	282.32432	282.32432			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.82219	282.82219	0.00000	282.24268	282.24268			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.17632	288.17632	0.00000	287.58555	287.58555			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.11625	288.11625	0.00000	287.51212	287.51212			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.28439	293.28439	0.00000	292.66666	292.66666			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		7.88724	102.61824	0.00000	7.90892	102.54148			3.90	0.00	245,154,975.36		2,389	124,390.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,899.58000	2.89958	0.00000	2,823.59000	2.82359	2,899.580	3.59	0.99	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,588.07000	4.58807	0.00000	4,511.32000	4.51132	4,588.070	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	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.91539	100.50061	0.00000	7.93868	100.42243			3.87	0.00	40,200,244.00		400	73,771.00
R2030	On 07/05/2026	Bond Future	0.00		7.94744	102.37929	0.00000	7.97258	102.29956			3.67	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.99978	100.25677	0.00000	8.02735	100.17472			3.56	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.06015	102.03008	0.00000	8.09045	101.94562			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		8.51767	99.63917	0.00000	8.54004	99.53164			6.15	0.00	228,970,812.66		2,298	130,518.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,138.52000	4.13852	0.00000	4,032.91000	4.03291	4,138.520	5.81	0.99	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,378.28000	6.37828	0.00000	6,270.78000	6.27078	6,378.280	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	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.57434	101.47471	0.00000	8.59790	101.36519			5.95	0.00	60,884,826.00		600	30,170.00
R2032	On 07/05/2026	Bond Future	0.00		8.62890	99.21115	0.00000	8.65377	99.09948			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		8.69831		101.03941	0.00000	8.72479	100.92486			5.67	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.78185		98.66929	0.00000	8.81009	98.55182			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		8.70449		108.08520	0.00000	8.73209	107.93067			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.76612		110.07639	0.00000	8.79509	109.91900			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.82620		107.08995	0.00000	8.85665	106.92956			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.89997		109.06316	0.00000	8.93219	108.89895			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.98654		105.95251	0.00000	9.02068	105.78441			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		9.18399		99.83640	0.00000	9.19153	99.79050			7.85	0.00	0.00	0	97,299.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,556.81000		3.55681	0.00000	3,518.59000	3.51859	3,556.810	7.64	0.93	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,323.59000		4.32359	0.00000	4,281.73000	4.28173	4,323.590	7.62	0.97	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,271.63000		5.27163	0.00000	5,227.32000	5.22732	5,271.630	7.61	0.99	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	5.51000		0.00551	0.00000	6.54000	0.00654	5.510	7.60	(0.01)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1.65000		0.00165	0.00000	2.02000	0.00202	1.650	7.60	0.00	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,106.59000		7.10659	0.00000	7,060.86000	7.06086	7,106.590	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,271.63000		7.27163	0.00000	7,225.87000	7.22587	7,271.630	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.30000		0.00030	0.00000	0.38000	0.00038	0.300	7.65	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,036.85000		8.03685	0.00000	7,991.00000	7.99100	8,036.850	7.66	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.05000		0.00005	0.00000	0.07000	0.00007	0.050	7.69	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,966.20000		9.96620	0.00000	9,920.31000	9.92031	9,966.200	7.74	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,019.00000		10.01900	0.00000	9,973.10000	9.97310	10,019.000	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		9.25773		101.67566	0.00000	9.26560	101.62886			7.69	0.00	40,670,264.00	400	39,700.00
R2035	On 05/02/2026	Bond Future	8.85	Call	940.35000		0.94035	0.00000	932.39000	0.93239	940.350	7.96	0.31	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,863.32000		1.86332	0.00000	1,893.80000	1.89380	1,863.320	7.69	(0.49)	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,478.62000		5.47862	0.00000	5,440.43000	5.44043	5,478.620	7.47	0.89	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,827.18000		6.82718	0.00000	6,785.27000	6.78527	6,827.180	7.50	0.94	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	58.02000		0.05802	0.00000	60.86000	0.06086	58.020	7.55	(0.03)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,390.95000		9.39095	0.00000	9,345.55000	9.34555	9,390.950	7.61	0.99	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	10.98000		0.01098	0.00000	11.70000	0.01170	10.980	7.66	(0.01)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.03000		0.00003	0.00000	0.04000	0.00004	0.030	7.68	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.32534		99.07225	0.00000	9.33355	99.02453			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,362.09000		3.36209	0.00000	3,337.15000	3.33715	3,362.090	7.76	0.63	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,429.86000		3.42986	0.00000	3,404.53000	3.40453	3,429.860	7.76	0.64	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,602.86000		3.60286	0.00000	3,576.55000	3.57655	3,602.860	7.74	0.66	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	695.18000		0.69518	0.00000	708.83000	0.70883	695.180	7.70	(0.20)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	670.92000		0.67092	0.00000	684.24000	0.68424	670.920	7.70	(0.20)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	613.37000		0.61337	0.00000	625.90000	0.62590	613.370	7.69	(0.19)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	277.78000		0.27778	0.00000	284.80000	0.28480	277.780	7.76	(0.10)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	267.19000		0.26719	0.00000	274.00000	0.27400	267.190	7.77	(0.09)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	242.11000		0.24211	0.00000	248.43000	0.24843	242.110	7.78	(0.09)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.40575		100.89818	0.00000	9.41447	100.84874			7.73	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	
R2035	On 06/08/2026	Bond Future	9.13	Call	2,234.81	0000	2.23481	0.00000	2,218.28	0000	2.21828	2,234.810	7.93	0.43	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,429.05	0000	2.42905	0.00000	2,411.20	0000	2.41120	2,429.050	7.87	0.46	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,241.18	0000	2.24118	0.00000	2,266.30	0000	2.26630	2,241.180	7.68	(0.42)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,015.10	0000	2.01510	0.00000	2,038.74	0000	2.03874	2,015.100	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,200.54	0000	1.20054	0.00000	1,217.69	0000	1.21769	1,200.540	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,064.20	0000	1.06420	0.00000	1,080.02	0000	1.08002	1,064.200	7.57	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.49967		98.18304	0.00000	9.50894		98.13182		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		9.69605		94.28244	0.00000	9.70375		94.23337		8.90	0.00	0.00	0	177,511.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,958.95	0000	4.95895	0.00000	4,913.17	0000	4.91317	4,958.950	8.69	0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,823.96	0000	7.82396	0.00000	7,775.04	0000	7.77504	7,823.960	8.76	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.77543		91.76076	0.00000	9.78343		91.71075		9.17	0.00	55,056,456.00	600	24,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,844.07	0000	6.84407	0.00000	6,800.54	0000	6.80054	6,844.070	9.03	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,474.51	0000	9.47451	0.00000	9,426.63	0000	9.42663	9,474.510	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.84	0000	0.00184	0.00000	1.99	0000	0.00199	1.840	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.25	0000	0.00025	0.00000	0.27	0000	0.00027	0.250	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.85873		93.47607	0.00000	9.86706		93.42501		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,883.33	0000	6.88333	0.00000	6,843.31	0000	6.84331	6,883.330	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	26.62	0000	0.02662	0.00000	27.66	0000	0.02766	26.620	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.95553		90.93858	0.00000	9.96432		90.88584		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,334.81	0000	3.33481	0.00000	3,311.63	0000	3.31163	3,334.810	9.42	0.54	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,353.86	0000	1.35386	0.00000	1,372.40	0000	1.37240	1,353.860	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	631.73	0000	0.63173	0.00000	642.57	0000	0.64257	631.730	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.05359		92.54630	0.00000	10.06287		92.49177		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,262.68	0000	2.26268	0.00000	2,246.86	0000	2.24686	2,262.680	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,064.89	0000	3.06489	0.00000	3,093.08	0000	3.09308	3,064.890	9.26	(0.43)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,725.12	0000	1.72512	0.00000	1,744.87	0000	1.74487	1,725.120	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		9.75278		109.20043	0.00000	9.76063		109.14156		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,673.75	0000	8.67375	0.00000	8,615.06	0000	8.61506	8,673.750	8.42	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.83660		111.21215	0.00000	9.84476		111.15215		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.92001		107.80562	0.00000	9.92850		107.74441		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.01442		109.79178	0.00000	10.02337		109.72861		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.11790		106.25259	0.00000	10.12736		106.18725		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	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.14384		93.97643	0.00000	10.15684		93.88574		9.85	0.00	0.00	0	49,402.00
R2040	On 05/02/2026	Bond Future	0.00		10.23050		91.19865	0.00000	10.24397		91.10628		10.21	0.00	0.00	0	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,601.65	0000	2.60165	0.00000	2,557.63	0000	2.55763	2,601.650	10.16	0.57	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	810.27	0000	0.81027	0.00000	840.01	0000	0.84001	810.270	10.00	(0.25)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	319.77	0000	0.31977	0.00000	335.12	0000	0.33512	319.770	10.00	(0.12)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,073.26000		10.07326	0.00000	9,984.58	0000	9.98458	10,073.260	10.24	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.31	0000	0.00031	0.00000	0.35	0000	0.00035	0.310	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.32069		92.90342	0.00000	10.33466		92.80922		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,254.63	0000	4.25463	0.00000	4,199.47	0000	4.19947	4,254.630	10.00	0.65	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 07/05/2026	Bond Future	11.72	Put	345.27	000	0.34527	0.00000	357.44	000	0.35744	345.270	10.19	(0.10)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	140.06	000	0.14006	0.00000	145.94	000	0.14594	140.060	10.39	(0.04)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.42	365	90.10467	0.00000	10.43	827	90.00795		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.52	685	91.69724	0.00000	10.54	213	91.59797		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,501.41	000	2.50141	0.00000	2,469.74	000	2.46974	2,501.410	10.88	0.37	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,530.70	000	3.53070	0.00000	3,579.66	000	3.57966	3,530.700	10.44	(0.44)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,005.87	000	2.00587	0.00000	2,039.97	000	2.03997	2,005.870	10.45	(0.30)	0.00	0	2,300.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.33	800	89.50910	0.00000	10.38	641	89.15638		10.79	0.00	0.00	0	127,679.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,300.92	000	6.30092	0.00000	5,955.60	000	5.95560	6,300.920	10.56	0.99	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.32	000	0.00032	0.00000	0.59	000	0.00059	0.320	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.04	000	0.00004	0.00000	0.08	000	0.00008	0.040	10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.01	000	0.00001	0.00000	0.01	000	0.00001	0.010	10.82	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.42	239	86.77423	0.00000	10.47	245	86.41497		11.21	0.00	0.00	0	5,216.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,328.08	000	1.32808	0.00000	1,216.10	000	1.21610	1,328.080	11.62	0.35	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,261.99	000	4.26199	0.00000	4,008.28	000	4.00828	4,261.990	11.01	0.74	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	419.09	000	0.41909	0.00000	477.95	000	0.47795	419.090	10.98	(0.14)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	253.05	000	0.25305	0.00000	292.73	000	0.29273	253.050	10.98	(0.09)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	221.68	000	0.22168	0.00000	257.38	000	0.25738	221.680	10.98	(0.08)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.50	968	88.39631	0.00000	10.56	146	88.03022		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.60	844	85.63976	0.00000	10.66	217	85.26624		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.70	674	87.15334	0.00000	10.76	243	86.77236		11.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.30	739	88.21089	0.00000	10.35	574	87.83975		11.38	0.00	45,869,662.80	520	120,360.00
R2048	On 05/02/2026	Bond Future	0.00		10.39	013	89.83597	0.00000	10.44	010	89.45796		11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.46	760	87.07467	0.00000	10.51	920	86.68951		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.55	444	88.67928	0.00000	10.60	788	88.28633		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.64	917	85.81090	0.00000	10.70	453	85.41014		12.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.17	466	114.62915	0.00000	10.21	771	114.18959		11.33	0.00	11,462,915.00	100	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.25	022	116.74087	0.00000	10.29	468	116.29325		11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.32	479	113.06057	0.00000	10.37	073	112.60442		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.40	724	115.14352	0.00000	10.45	483	114.67802		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.49	558	111.32079	0.00000	10.54	489	110.84603		12.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.41	256	80.03654	0.00000	9.41	997	79.99488		9.12	0.00	0.00	0	30,007.00
R209	On 05/02/2026	Bond Future	0.00		9.48	245	81.51097	0.00000	9.49	013	81.46856		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.55	133	79.88282	0.00000	9.55	931	79.83954		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.63	065	81.35496	0.00000	9.63	906	81.31023		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.71	861	79.64475	0.00000	9.72	748	79.59851		9.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.72	943	253.72943	0.00000	253.57	885	253.57885		0.00	0.00	0.00	0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		258.46	605	258.46605	0.00000	258.31	257	258.31257		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R210	On 07/05/2026	Bond Future	0.00		259.87126	259.87126	0.00000	259.71458	259.71458		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.72351	264.72351	0.00000	264.56178	264.56178		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.92795	265.92795	0.00000	265.76089	265.76089		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		8.19972	96.30009	0.00000	8.21166	96.25115		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.24819	98.07421	0.00000	8.26086	98.02434		5.09	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.28760	96.35510	0.00000	8.30108	96.30419		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.34292	98.13125	0.00000	8.35750	98.07864		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.41936	96.31877	0.00000	8.43519	96.26432		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		10.09664	73.54315	0.00000	10.10944	73.46494		10.87	0.00	11,031,472.50	150	36,472.00
R214	On 05/02/2026	Bond Future	0.00		10.17734	74.89799	0.00000	10.19056	74.81835		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.25287	72.99935	0.00000	10.26653	72.91813		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.33810	74.34476	0.00000	10.35232	74.26144		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.43207	72.36416	0.00000	10.44688	72.27868		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 :											1,257,965,388.76		10,794	1,776,242.00	
Grand Total:											1,257,965,388.76		10,794	1,776,242.00	