

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2025

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		1,210.34300		1,210.34300	0.00000	1,210.88300	1,210.88300		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,232.64000		1,232.64000	0.00000	1,233.19000	1,233.19000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.68500		1,255.68500	0.00000	1,256.24400	1,256.24400		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.60400		1,278.60400	0.00000	1,279.17100	1,279.17100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.54100		1,301.54100	0.00000	1,302.11400	1,302.11400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,500.54700		1,500.54700	0.00000	1,501.37300	1,501.37300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,528.19100		1,528.19100	0.00000	1,529.03200	1,529.03200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,556.76100		1,556.76100	0.00000	1,557.61700	1,557.61700		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,585.17500		1,585.17500	0.00000	1,586.04300	1,586.04300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,613.61200		1,613.61200	0.00000	1,614.49000	1,614.49000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,268.78200		1,268.78200	0.00000	1,268.16900	1,268.16900		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,292.15600		1,292.15600	0.00000	1,291.53200	1,291.53200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,316.31400		1,316.31400	0.00000	1,315.67700	1,315.67700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,340.34000		1,340.34000	0.00000	1,339.68800	1,339.68800		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,364.38400		1,364.38400	0.00000	1,363.71600	1,363.71600		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		9.76860		88.93040	0.00000	9.75445	89.00066		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.87127		90.59058	0.00000	9.85646	90.66216		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.97102		88.51030	0.00000	9.95553	88.58316		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.08615		90.16206	0.00000	10.06995	90.23608		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.21842		87.98518	0.00000	10.20149	88.06021		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		10.43416		85.32846	0.00000	10.43009	85.35650		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.52281		86.92140	0.00000	10.51860	86.94996		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.61281		84.30190	0.00000	10.60846	84.33095		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.71084		85.87413	0.00000	10.70637	85.90350		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.81698		83.14908	0.00000	10.81240	83.17865		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		1,246.64900		1,246.64900	0.00000	1,246.00700	1,246.00700		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,269.61500		1,269.61500	0.00000	1,268.96100	1,268.96100		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,293.35100		1,293.35100	0.00000	1,292.68400	1,292.68400		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,316.95800		1,316.95800	0.00000	1,316.27600	1,316.27600		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,340.58200		1,340.58200	0.00000	1,339.88400	1,339.88400		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		141.52980		141.52980	0.00000	141.66552	141.66552		0.00	0.00	1,132,238.40	8	4,654.00
I2029	On 05/02/2026	Bond Future	0.00		144.17191		144.17191	0.00000	144.31019	144.31019		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.43709		145.43709	0.00000	145.57791	145.57791		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.15333		148.15333	0.00000	148.29633	148.29633		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.32417		149.32417	0.00000	149.46921	149.46921		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		112.44483		112.44483	0.00000	112.10743	112.10743		1.20	0.00	0.00		0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		112.15297		112.15297	0.00000	111.80925	111.80925		1.21	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.27615		114.27615	0.00000	113.92587	113.92587		0.92	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.97707		113.97707	0.00000	113.61979	113.61979		0.38	0.00	0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		116.02075		116.02075	0.00000	115.65675	115.65675		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		135.47272		135.47272	0.00000	135.35335	135.35335		0.00	0.00	4,064,181.60		30	20,246.00
I2033	On 05/02/2026	Bond Future	0.00		138.00183		138.00183	0.00000	137.88016	137.88016		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		139.04817		139.04817	0.00000	138.92407	138.92407		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.64508		141.64508	0.00000	141.51831	141.51831		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.59508		142.59508	0.00000	142.46555	142.46555		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		146.29291		146.29291	0.00000	146.03707	146.03707		0.00	0.00	0.00		0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		146.85310		146.85310	0.00000	146.59256	146.59256		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		149.63328		149.63328	0.00000	149.36765	149.36765		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.21892		150.21892	0.00000	149.94786	149.94786		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.91373		152.91373	0.00000	152.63743	152.63743		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		114.33994		114.33994	0.00000	114.05500	114.05500		6.08	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.65795		113.65795	0.00000	113.36776	113.36776		6.21	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		115.80963		115.80963	0.00000	115.51383	115.51383		6.13	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.10600		115.10600	0.00000	114.80429	114.80429		5.98	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.16943		117.16943	0.00000	116.86187	116.86187		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		125.22116		125.22116	0.00000	125.01012	125.01012		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.55884		127.55884	0.00000	127.34379	127.34379		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.67288		127.67288	0.00000	127.45380	127.45380		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.05688		130.05688	0.00000	129.83338	129.83338		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.05165		130.05165	0.00000	129.82356	129.82356		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		126.56211		126.56211	0.00000	126.53478	126.53478		0.00	0.00	0.00		0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.50528		126.50528	0.00000	126.47761	126.47761		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		128.90015		128.90015	0.00000	128.87199	128.87199		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		128.84638		128.84638	0.00000	128.81700	128.81700		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.15748		131.15748	0.00000	131.12726	131.12726		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		114.47521		114.47521	0.00000	114.45072	114.45072		9.12	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		113.79567		113.79567	0.00000	113.77077	113.77077		9.27	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		115.94998		115.94998	0.00000	115.92452	115.92452		9.32	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		115.24902		115.24902	0.00000	115.22255	115.22255		9.42	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		117.31495		117.31495	0.00000	117.28765	117.28765		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		400.70700		400.70700	0.00000	400.43400	400.43400		0.00	0.00	0.00		0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.18800		408.18800	0.00000	407.91000	407.91000		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		415.91500		415.91500	0.00000	415.63200	415.63200		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.60200		423.60200	0.00000	423.31200	423.31200		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.29400		431.29400	0.00000	430.99800	430.99800		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	Contracts	Traded	Open Interest	
											Option							
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 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00		0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00		0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00		0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.44497		107.28205	0.00000	7.42329	107.30531			0.58	0.00	609,362,044.00		5,680	76,084.00
R186	On 05/02/2026	Bond Future	0.00		7.44198		103.95424	0.00000	7.41370	103.97792			0.62	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.39692		105.89757	0.00000	7.35662	105.92166			0.51	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.35297		102.54386	0.00000	7.28538	102.56810			0.35	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.61147		104.35775	0.00000	7.40203	104.38210			0.12	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R202	On 06/11/2025	Bond Future	0.00		282.95307		282.95307	0.00000	282.89323	282.89323			0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.88327		282.88327	0.00000	282.82219	282.82219			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.23857		288.23857	0.00000	288.17632	288.17632			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.18072		288.18072	0.00000	288.11625	288.11625			0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.35076		293.35076	0.00000	293.28439	293.28439			0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.89715		102.58314	0.00000	7.88724	102.61824			3.90	0.00	357,399,659.76		3,484	122,161.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,864.42000		2.86442	0.00000	2,899.58000	2.89958	2,864.420		3.59	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,552.97000		4.55297	0.00000	4,588.07000	4.58807	4,552.970		3.52	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000		0.00000	0.00000	0.00000	0.00000			3.54	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.92603		100.46488	0.00000	7.91539	100.50061			3.87	0.00	85,194,218.24		848	74,619.00
R2030	On 07/05/2026	Bond Future	0.00		7.95890		102.34294	0.00000	7.94744	102.37929			3.67	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.01212		100.22003	0.00000	7.99978	100.25677			3.56	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.07346		101.99297	0.00000	8.06015	102.03008			3.32	0.00	0.00		0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.53232		99.56873	0.00000	8.51767	99.63917			6.15	0.00	2,389,649.52		24	130,518.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,068.10000		4.06810	0.00000	4,138.52000	4.13852	4,068.100		5.81	0.99	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,307.84000		6.30784	0.00000	6,378.28000	6.37828	6,307.840		5.79	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.58976		101.40301	0.00000	8.57434	101.47471			5.95	0.00	0.00		0	30,170.00
R2032	On 07/05/2026	Bond Future	0.00		8.64516		99.13812	0.00000	8.62890	99.21115			5.97	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.71544		100.96529	0.00000	8.69831	101.03941			5.67	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 05/11/2026	Bond Future	0.00		8.79990		98.59419	0.00000	8.78185	98.66929			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		8.72925		107.94656	0.00000	8.70449	108.08520			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.79211		109.93518	0.00000	8.76612	110.07639			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.85349		106.94619	0.00000	8.82620	107.08995			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92864		108.91703	0.00000	8.89997	109.06316			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.01668		105.80409	0.00000	8.98654	105.95251			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		9.19841		99.74864	0.00000	9.18399	99.83640			7.85	0.00	598,491.84	6	97,296.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,470.65000		3.47065	0.00000	3,556.81000	3.55681	3,470.650	7.64	0.93		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,236.26000		4.23626	0.00000	4,323.59000	4.32359	4,236.260	7.62	0.97		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,183.87000		5.18387	0.00000	5,271.63000	5.27163	5,183.870	7.61	0.99		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	5.47000		0.00547	0.00000	5.51000	0.00551	5.470	7.60	(0.01)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1.61000		0.00161	0.00000	1.65000	0.00165	1.610	7.60	0.00		0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,018.81000		7.01881	0.00000	7,106.59000	7.10659	7,018.810	7.63	1.00		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,183.85000		7.18385	0.00000	7,271.63000	7.27163	7,183.850	7.63	1.00		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.28000		0.00028	0.00000	0.30000	0.00030	0.280	7.65	0.00		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,949.08000		7.94908	0.00000	8,036.85000	8.03685	7,949.080	7.66	1.00		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.05000		0.00005	0.00000	0.05000	0.00005	0.050	7.69	0.00		0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,878.44000		9.87844	0.00000	9,966.20000	9.96620	9,878.440	7.74	1.00		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,931.24000		9.93124	0.00000	10,019.00000	10.01900	9,931.240	7.74	1.00		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.27277		101.58625	0.00000	9.25773	101.67566			7.69	0.00	0.00	0	39,700.00
R2035	On 05/02/2026	Bond Future	8.85	Call	906.04000		0.90604	0.00000	940.35000	0.94035	906.040	7.96	0.31		0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,900.66000		1.90066	0.00000	1,863.32000	1.86332	1,900.660	7.69	(0.50)		0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,395.88000		5.39588	0.00000	5,478.62000	5.47862	5,395.880	7.47	0.89		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,740.99000		6.74099	0.00000	6,827.18000	6.82718	6,740.990	7.50	0.94		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	59.64000		0.05964	0.00000	58.02000	0.05802	59.640	7.55	(0.03)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,302.20000		9.30220	0.00000	9,390.95000	9.39095	9,302.200	7.61	0.98		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	11.27000		0.01127	0.00000	10.98000	0.01098	11.270	7.66	(0.01)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.03000		0.00003	0.00000	0.03000	0.00003	0.030	7.68	0.00		0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.34100		98.98125	0.00000	9.32534	99.07225			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,299.68000		3.29968	0.00000	3,362.09000	3.36209	3,299.680	7.76	0.63		0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,366.81000		3.36681	0.00000	3,429.86000	3.42986	3,366.810	7.76	0.63		0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,538.25000		3.53825	0.00000	3,602.86000	3.60286	3,538.250	7.74	0.65		0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	710.07000		0.71007	0.00000	695.18000	0.69518	710.070	7.70	(0.21)		0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	685.37000		0.68537	0.00000	670.92000	0.67092	685.370	7.70	(0.20)		0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	626.76000		0.62676	0.00000	613.37000	0.61337	626.760	7.69	(0.19)		0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	284.33000		0.28433	0.00000	277.78000	0.27778	284.330	7.76	(0.10)		0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	273.51000		0.27351	0.00000	267.19000	0.26719	273.510	7.77	(0.10)		0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	247.88000		0.24788	0.00000	242.11000	0.24211	247.880	7.78	(0.09)		0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.42205		100.80579	0.00000	9.40575	100.89818			7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,190.65000		2.19065	0.00000	2,234.81000	2.23481	2,190.650	7.93	0.42		0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,382.38000		2.38238	0.00000	2,429.05000	2.42905	2,382.380	7.87	0.45		0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2035	On 06/08/2026	Bond Future	9.63	Put	2,275.30	0000	2.27530	0.00000	2,241.18	0000	2.24118	2,275.300	7.68	(0.42)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,046.74	0000	2.04674	0.00000	2,015.10	0000	2.01510	2,046.740	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,221.84	0000	1.22184	0.00000	1,200.54	0000	1.20054	1,221.840	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,083.52	0000	1.08352	0.00000	1,064.20	0000	1.06420	1,083.520	7.57	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.51664		98.08930	0.00000	9.49967		98.18304		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		9.69518		94.28799	0.00000	9.69605		94.28244		8.90	0.00	417,884,371.68	4,432	176,195.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,962.42	0000	4.96242	0.00000	4,958.95	0000	4.95895	4,962.420	8.69	0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,829.42	0000	7.82942	0.00000	7,823.96	0000	7.82396	7,829.420	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		9.77452		91.76645	0.00000	9.77543		91.76076		9.17	0.00	0.00	0	24,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,846.65	0000	6.84665	0.00000	6,844.07	0000	6.84407	6,846.650	9.03	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,479.08	0000	9.47908	0.00000	9,474.51	0000	9.47451	9,479.080	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.75	0000	0.00175	0.00000	1.84	0000	0.00184	1.750	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.23	0000	0.00023	0.00000	0.25	0000	0.00025	0.230	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.85779		93.48184	0.00000	9.85873		93.47607		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,884.81	0000	6.88481	0.00000	6,883.33	0000	6.88333	6,884.810	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	26.10	0000	0.02610	0.00000	26.62	0000	0.02662	26.100	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.95450		90.94476	0.00000	9.95553		90.93858		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,333.05	0000	3.33305	0.00000	3,334.81	0000	3.33481	3,333.050	9.42	0.54	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,348.01	0000	1.34801	0.00000	1,353.86	0000	1.35386	1,348.010	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	627.85	0000	0.62785	0.00000	631.73	0000	0.63173	627.850	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.05248		92.55283	0.00000	10.05359		92.54630		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,260.70	0000	2.26070	0.00000	2,262.68	0000	2.26268	2,260.700	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,057.63	0000	3.05763	0.00000	3,064.89	0000	3.06489	3,057.630	9.26	(0.43)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,719.37	0000	1.71937	0.00000	1,725.12	0000	1.72512	1,719.370	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		9.75694		109.16923	0.00000	9.75278		109.20043		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,642.47	0000	8.64247	0.00000	8,673.75	0000	8.67375	8,642.470	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		9.84091		111.18045	0.00000	9.83660		111.21215		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.92449		107.77332	0.00000	9.92001		107.80562		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.01903		109.75923	0.00000	10.01442		109.79178		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.12265		106.21977	0.00000	10.11790		106.25259		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		10.12262		94.12475	0.00000	10.14384		93.97643		9.85	0.00	39,908,894.00	424	48,978.00
R2040	On 05/02/2026	Bond Future	0.00		10.20852		91.34969	0.00000	10.23050		91.19865		10.21	0.00	0.00	0	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,680.33	0000	2.68033	0.00000	2,601.65	0000	2.60165	2,680.330	10.16	0.58	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	767.18	0000	0.76718	0.00000	810.27	0000	0.81027	767.180	10.00	(0.24)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	298.28	0000	0.29828	0.00000	319.77	0000	0.31977	298.280	10.00	(0.11)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,219.4200		10.21942	0.00000	10,073.26	0000	10.07326	10,219.420	10.24	0.98	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.26	0000	0.00026	0.00000	0.31	0000	0.00031	0.260	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.29791		93.05732	0.00000	10.32069		92.90342		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,349.64	0000	4.34964	0.00000	4,254.63	0000	4.25463	4,349.640	10.00	0.66	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	327.80	0000	0.32780	0.00000	345.27	0000	0.34527	327.800	10.19	(0.09)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	131.82	0000	0.13182	0.00000	140.06	0000	0.14006	131.820	10.39	(0.04)	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		10.39997	90.26165	0.00000	10.42365	90.10467			10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.50226	91.85733	0.00000	10.52685	91.69724			10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,556.18000	2.55618	0.00000	2,501.41000	2.50141	2,556.180	10.88	0.38	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	3,455.59000	3.45559	0.00000	3,530.70000	3.53070	3,455.590	10.44	(0.44)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	1,954.29000	1.95429	0.00000	2,005.87000	2.00587	1,954.290	10.45	(0.29)	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	0.00	
R2044	On 06/11/2025	Bond Future	0.00		10.29656	89.81281	0.00000	10.33800	89.50910			10.79	0.00	133,372,022.85	1,485	128,164.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,599.95000	6.59995	0.00000	6,300.92000	6.30092	6,599.950	10.56	0.99	0.00	0	11,000.00	
R2044	On 06/11/2025	Bond Future	11.75	Put	0.18000	0.00018	0.00000	0.32000	0.00032	0.180	10.65	0.00	0.00	0	11,000.00	
R2044	On 06/11/2025	Bond Future	12.00	Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	10.75	0.00	0.00	0	5,800.00	
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.01000	0.00001		10.82	0.00	0.00	0	5,600.00	
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.84	0.00	0.00	0	5,800.00	
R2044	On 05/02/2026	Bond Future	0.00		10.37955	87.08352	0.00000	10.42239	86.77423			11.21	0.00	0.00	0	5,216.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,429.25000	1.42925	0.00000	1,328.08000	1.32808	1,429.250	11.62	0.36	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	10.90	Call	4,485.83000	4.48583	0.00000	4,261.99000	4.26199	4,485.830	11.01	0.76	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	11.25	Put	372.43000	0.37243	0.00000	419.09000	0.41909	372.430	10.98	(0.13)	0.00	0	4,500.00	
R2044	On 05/02/2026	Bond Future	11.45	Put	221.99000	0.22199	0.00000	253.05000	0.25305	221.990	10.98	(0.08)	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	11.50	Put	193.82000	0.19382	0.00000	221.68000	0.22168	193.820	10.98	(0.08)	0.00	0	4,500.00	
R2044	On 07/05/2026	Bond Future	0.00		10.46539	88.71138	0.00000	10.50968	88.39631			11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.56253	85.96092	0.00000	10.60844	85.63976			11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.65924	87.48039	0.00000	10.70674	87.15334			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	0.00	
R2048	On 06/11/2025	Bond Future	0.00		10.27611	88.45241	0.00000	10.30739	88.21089			11.38	0.00	152,580,407.25	1,725	121,827.00
R2048	On 05/02/2026	Bond Future	0.00		10.35781	90.08193	0.00000	10.39013	89.83597			11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.43423	87.32529	0.00000	10.46760	87.07467			11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.51991	88.93479	0.00000	10.55444	88.67928			11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.61345	86.07116	0.00000	10.64917	85.81090			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	0.00	
R2053	On 06/11/2025	Bond Future	0.00		10.15359	114.84538	0.00000	10.17466	114.62915			11.33	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.22845	116.96118	0.00000	10.25022	116.74087			11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.30231	113.28496	0.00000	10.32479	113.06057			11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.38397	115.37238	0.00000	10.40724	115.14352			11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.47148	111.55413	0.00000	10.49558	111.32079			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	0.00	
R209	On 06/11/2025	Bond Future	0.00		9.42699	79.95544	0.00000	9.41256	80.03654			9.12	0.00	28,224,270.32	353	30,040.00
R209	On 05/02/2026	Bond Future	0.00		9.49741	81.42838	0.00000	9.48245	81.51097			8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.56684	79.79873	0.00000	9.55133	79.88282			9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.64671	81.26956	0.00000	9.63065	81.35496			9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.73525	79.55804	0.00000	9.71861	79.64475			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	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	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	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	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	0.00	
R210	On 06/11/2025	Bond Future	0.00		253.71955	253.71955	0.00000	253.72943	253.72943			0.00	0.00	2,537,195.50	10	1,185.00
R210	On 05/02/2026	Bond Future	0.00		258.45602	258.45602	0.00000	258.46605	258.46605			0.00	0.00	0	0.00	
R210	On 07/05/2026	Bond Future	0.00		259.86125	259.86125	0.00000	259.87126	259.87126			0.00	0.00	0	0.00	
R210	On 06/08/2026	Bond Future	0.00		264.71399	264.71399	0.00000	264.72351	264.72351			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					
R210	On 05/11/2026	Bond Future	0.00		265.91921	265.91921	0.00000	265.92795	265.92795		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		8.20426	96.28148	0.00000	8.19972	96.30009		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.25301	98.05523	0.00000	8.24819	98.07421		5.09	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.29271	96.33579	0.00000	8.28760	96.35510		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.34829	98.11187	0.00000	8.34292	98.13125		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.42501	96.29933	0.00000	8.41936	96.31877		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		10.10081	73.51765	0.00000	10.09664	73.54315		10.87	0.00	15,438,706.50	210	36,472.00
R214	On 05/02/2026	Bond Future	0.00		10.18165	74.87201	0.00000	10.17734	74.89799		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.25731	72.97293	0.00000	10.25287	72.99935		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.34266	74.31803	0.00000	10.33810	74.34476		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.43674	72.33719	0.00000	10.43207	72.36416		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 :												1,850,086,351.46		18,719	1,776,440.00
Grand Total:												1,850,086,351.46		18,719	1,776,440.00