

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/10/2025

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		1,210.97700		1,210.97700	0.00000	1,210.34300	1,210.34300		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,233.02100		1,233.02100	0.00000	1,232.64000	1,232.64000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.67800		1,255.67800	0.00000	1,255.68500	1,255.68500		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.43700		1,278.43700	0.00000	1,278.60400	1,278.60400		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.25100		1,301.25100	0.00000	1,301.54100	1,301.54100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,500.95500		1,500.95500	0.00000	1,500.54700	1,500.54700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,528.27700		1,528.27700	0.00000	1,528.19100	1,528.19100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,556.35900		1,556.35900	0.00000	1,556.76100	1,556.76100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,584.56800		1,584.56800	0.00000	1,585.17500	1,585.17500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,612.84600		1,612.84600	0.00000	1,613.61200	1,613.61200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,268.43500		1,268.43500	0.00000	1,268.78200	1,268.78200		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,291.52500		1,291.52500	0.00000	1,292.15600	1,292.15600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,315.25600		1,315.25600	0.00000	1,316.31400	1,316.31400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,339.09500		1,339.09500	0.00000	1,340.34000	1,340.34000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,362.99200		1,362.99200	0.00000	1,364.38400	1,364.38400		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		9.76291		88.95864	0.00000	9.76860	88.93040		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.86934		90.59990	0.00000	9.87127	90.59058		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.97506		88.49131	0.00000	9.97102	88.51030		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.09283		90.13156	0.00000	10.08615	90.16206		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.22713		87.94661	0.00000	10.21842	87.98518		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		10.44871		85.22834	0.00000	10.43416	85.32846		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.54063		86.80065	0.00000	10.52281	86.92140		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.63541		84.15120	0.00000	10.61281	84.30190		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.73584		85.71013	0.00000	10.71084	85.87413		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.84401		82.97485	0.00000	10.81698	83.14908		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		1,246.37300		1,246.37300	0.00000	1,246.64900	1,246.64900		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,269.06200		1,269.06200	0.00000	1,269.61500	1,269.61500		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,292.38000		1,292.38000	0.00000	1,293.35100	1,293.35100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,315.80400		1,315.80400	0.00000	1,316.95800	1,316.95800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,339.28600		1,339.28600	0.00000	1,340.58200	1,340.58200		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		141.62425		141.62425	0.00000	141.52980	141.52980		0.00	0.00	0.00	0	4,654.00
I2029	On 05/02/2026	Bond Future	0.00		144.23716		144.23716	0.00000	144.17191	144.17191		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.45747		145.45747	0.00000	145.43709	145.43709		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.15535		148.15535	0.00000	148.15333	148.15333		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.31283		149.31283	0.00000	149.32417	149.32417		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option				
I2031	On 06/11/2025	Bond Future	0.00		112.46393		112.46393	0.00000	112.44483	112.44483		1.20	0.00	0.00	0 2,378.00
I2031	On 05/02/2026	Bond Future	0.00		112.14784		112.14784	0.00000	112.15297	112.15297		1.21	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		114.23481		114.23481	0.00000	114.27615	114.27615		0.92	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		113.92007		113.92007	0.00000	113.97707	113.97707		0.38	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		115.95277		115.95277	0.00000	116.02075	116.02075		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		135.49744		135.49744	0.00000	135.47272	135.47272		0.00	0.00	0.00	0 20,246.00
I2033	On 05/02/2026	Bond Future	0.00		137.99729		137.99729	0.00000	138.00183	138.00183		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		138.99956		138.99956	0.00000	139.04817	139.04817		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		141.57766		141.57766	0.00000	141.64508	141.64508		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		142.51377		142.51377	0.00000	142.59508	142.59508		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		146.76996		146.76996	0.00000	146.29291	146.29291		0.00	0.00	0.00	0 2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.30709		147.30709	0.00000	146.85310	146.85310		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		150.04837		150.04837	0.00000	149.63328	149.63328		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		150.62233		150.62233	0.00000	150.21892	150.21892		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		153.31102		153.31102	0.00000	152.91373	152.91373		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		114.36089		114.36089	0.00000	114.33994	114.33994		6.08	0.00	0.00	0 0.00
I2043	On 05/02/2026	Bond Future	0.00		113.65420		113.65420	0.00000	113.65795	113.65795		6.21	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		115.76924		115.76924	0.00000	115.80963	115.80963		6.13	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		115.04973		115.04973	0.00000	115.10600	115.10600		5.98	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		117.10217		117.10217	0.00000	117.16943	117.16943		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		125.42882		125.42882	0.00000	125.22116	125.22116		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.74303		127.74303	0.00000	127.55884	127.55884		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		127.81984		127.81984	0.00000	127.67288	127.67288		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		130.19017		130.19017	0.00000	130.05688	130.05688		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		130.17543		130.17543	0.00000	130.05165	130.05165		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		126.79425		126.79425	0.00000	126.56211	126.56211		0.00	0.00	0.00	0 16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.71433		126.71433	0.00000	126.50528	126.50528		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		129.07251		129.07251	0.00000	128.90015	128.90015		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		129.00528		129.00528	0.00000	128.84638	128.84638		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		131.30791		131.30791	0.00000	131.15748	131.15748		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		114.86067		114.86067	0.00000	114.47521	114.47521		9.12	0.00	0.00	0 0.00
I2058	On 05/02/2026	Bond Future	0.00		114.16325		114.16325	0.00000	113.79567	113.79567		9.27	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		116.28755		116.28755	0.00000	115.94998	115.94998		9.32	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		115.57778		115.57778	0.00000	115.24902	115.24902		9.42	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		117.63961		117.63961	0.00000	117.31495	117.31495		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		401.22900		401.22900	0.00000	400.70700	400.70700		0.00	0.00	0.00	0 762.00
IGOV	On 05/02/2026	Index Future	0.00		408.63100		408.63100	0.00000	408.18800	408.18800		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		416.23700		416.23700	0.00000	415.91500	415.91500		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		423.87600		423.87600	0.00000	423.60200	423.60200		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		431.53400		431.53400	0.00000	431.29400	431.29400		0.00	0.00	0.00	0 0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
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		7.45852		107.26751	0.00000	7.44497	107.28205			0.58	0.00	217,216,707.75	2,025	76,084.00
R186	On 05/02/2026	Bond Future	0.00		7.48708		103.91650	0.00000	7.44198	103.95424			0.62	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.51749		105.82555	0.00000	7.39692	105.89757			0.51	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.59374		102.45760	0.00000	7.35297	102.54386			0.35	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.44265		104.26123	0.00000	7.61147	104.35775			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		283.00470		283.00470	0.00000	282.95307	282.95307			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.87458		282.87458	0.00000	282.88327	282.88327			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.13903		288.13903	0.00000	288.23857	288.23857			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.04240		288.04240	0.00000	288.18072	288.18072			0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.18450		293.18450	0.00000	293.35076	293.35076			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		7.88735		102.61785	0.00000	7.89715	102.58314			3.90	0.00	2,770,681.95	27	122,134.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,898.72000		2.89872	0.00000	2,864.42000	2.86442	2,898.720		3.59	1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,587.68000		4.58768	0.00000	4,552.97000	4.55297	4,587.680		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		7.92217		100.47784	0.00000	7.92603	100.46488			3.87	0.00	2,110,034.64	21	74,598.00
R2030	On 07/05/2026	Bond Future	0.00		7.96498		102.32366	0.00000	7.95890	102.34294			3.67	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.02309		100.18739	0.00000	8.01212	100.22003			3.56	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.08844		101.95122	0.00000	8.07346	101.99297			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		8.51698		99.64249	0.00000	8.53232	99.56873			6.15	0.00	50,319,457.45	505	130,013.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,140.56000		4.14056	0.00000	4,068.10000	4.06810	4,140.560		5.81	0.99	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,381.58000		6.38158	0.00000	6,307.84000	6.30784	6,381.580		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		8.57829		101.45634	0.00000	8.58976	101.40301			5.95	0.00	0.00	0	30,170.00
R2032	On 07/05/2026	Bond Future	0.00		8.64021		99.16035	0.00000	8.64516	99.13812			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.71311		100.97537	0.00000	8.71544	100.96529			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		8.79949		98.59589	0.00000	8.79990	98.59419			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		8.70366		108.08985	0.00000	8.72925	107.94656			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.76960		110.05747	0.00000	8.79211	109.93518			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.83642		107.03608	0.00000	8.85349	106.94619			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.91333		108.99503	0.00000	8.92864	108.91703			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.00241		105.87433	0.00000	9.01668	105.80409			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		9.18790		99.81260	0.00000	9.19841	99.74864			7.85	0.00	79,850,080.00	800	97,296.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,525.95000		3.52595	0.00000	3,470.65000	3.47065	3,525.950	7.64	0.94	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,295.83000		4.29583	0.00000	4,236.26000	4.23626	4,295.830	7.62	0.97	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,246.20000		5.24620	0.00000	5,183.87000	5.18387	5,246.200	7.61	0.99	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	4.44000		0.00444	0.00000	5.47000	0.00547	4.440	7.60	(0.01)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1.25000		0.00125	0.00000	1.61000	0.00161	1.250	7.60	0.00	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,082.62000		7.08262	0.00000	7,018.81000	7.01881	7,082.620	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,247.69000		7.24769	0.00000	7,183.85000	7.18385	7,247.690	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.21000		0.00021	0.00000	0.28000	0.00028	0.210	7.65	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,013.01000		8.01301	0.00000	7,949.08000	7.94908	8,013.010	7.66	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.03000		0.00003	0.00000	0.05000	0.00005	0.030	7.69	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,942.40000		9.94240	0.00000	9,878.44000	9.87844	9,942.400	7.74	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,995.20000		9.99520	0.00000	9,931.24000	9.93124	9,995.200	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		9.26548		101.62957	0.00000	9.27277	101.58625			7.69	0.00	0.00	0	39,700.00
R2035	On 05/02/2026	Bond Future	8.85	Call	912.70000		0.91270	0.00000	906.04000	0.90604	912.700	7.96	0.31	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,871.68000		1.87168	0.00000	1,900.66000	1.90066	1,871.680	7.69	(0.50)	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,430.95000		5.43095	0.00000	5,395.88000	5.39588	5,430.950	7.47	0.89	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,779.63000		6.77963	0.00000	6,740.99000	6.74099	6,779.630	7.50	0.94	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	56.92000		0.05692	0.00000	59.64000	0.05964	56.920	7.55	(0.03)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,344.20000		9.34420	0.00000	9,302.20000	9.30220	9,344.200	7.61	0.99	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	10.59000		0.01059	0.00000	11.27000	0.01127	10.590	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	0.03000	0.00003	0.030	7.68	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.33887		98.99362	0.00000	9.34100	98.98125			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,302.26000		3.30226	0.00000	3,299.68000	3.29968	3,302.260	7.76	0.63	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,369.53000		3.36953	0.00000	3,366.81000	3.36681	3,369.530	7.76	0.63	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,541.29000		3.54129	0.00000	3,538.25000	3.53825	3,541.290	7.74	0.65	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	703.63000		0.70363	0.00000	710.07000	0.71007	703.630	7.70	(0.21)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	679.06000		0.67906	0.00000	685.37000	0.68537	679.060	7.70	(0.20)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	620.78000		0.62078	0.00000	626.76000	0.62676	620.780	7.69	(0.19)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	280.74000		0.28074	0.00000	284.33000	0.28433	280.740	7.76	(0.10)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	270.01000		0.27001	0.00000	273.51000	0.27351	270.010	7.77	(0.10)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	244.61000		0.24461	0.00000	247.88000	0.24788	244.610	7.78	(0.09)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.42205		100.80579	0.00000	9.42205	100.80579			7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,185.98000		2.18598	0.00000	2,190.65000	2.19065	2,185.980	7.93	0.42	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,377.70000		2.37770	0.00000	2,382.38000	2.38238	2,377.700	7.87	0.45	0.00	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	2,270.78	0000	2.27078	0.00000	2,275.30	0000	2.27530	2,270.780	7.68	(0.42)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,042.31	0000	2.04231	0.00000	2,046.74	0000	2.04674	2,042.310	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,218.05	0000	1.21805	0.00000	1,221.84	0000	1.22184	1,218.050	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,079.90	0000	1.07990	0.00000	1,083.52	0000	1.08352	1,079.900	7.57	(0.25)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.51814		98.08101	0.00000	9.51664		98.08930		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		9.69979		94.25860	0.00000	9.69518		94.28799		8.90	0.00	592,698,076.80	6,288	171,123.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,931.78	0000	4.93178	0.00000	4,962.42	0000	4.96242	4,931.780	8.69	0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,799.97	0000	7.79997	0.00000	7,829.42	0000	7.82942	7,799.970	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		9.78260		91.71594	0.00000	9.77452		91.76645		9.17	0.00	0.00	0	24,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,797.16	0000	6.79716	0.00000	6,846.65	0000	6.84665	6,797.160	9.03	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,428.64	0000	9.42864	0.00000	9,479.08	0000	9.47908	9,428.640	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.73	0000	0.00173	0.00000	1.75	0000	0.00175	1.730	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	0.23	0000	0.00023	0.230	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.87103		93.40068	0.00000	9.85779		93.48184		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,812.19	0000	6.81219	0.00000	6,884.81	0000	6.88481	6,812.190	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	26.55	0000	0.02655	0.00000	26.10	0000	0.02610	26.550	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.97025		90.85028	0.00000	9.95450		90.94476		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,277.45	0000	3.27745	0.00000	3,333.05	0000	3.33305	3,277.450	9.42	0.53	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,369.52	0000	1.36952	0.00000	1,348.01	0000	1.34801	1,369.520	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	638.92	0000	0.63892	0.00000	627.85	0000	0.62785	638.920	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.07015		92.44902	0.00000	10.05248		92.55283		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,217.92	0000	2.21792	0.00000	2,260.70	0000	2.26070	2,217.920	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,098.56	0000	3.09856	0.00000	3,057.63	0000	3.05763	3,098.560	9.26	(0.44)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,745.82	0000	1.74582	0.00000	1,719.37	0000	1.71937	1,745.820	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		9.75643		109.17305	0.00000	9.75694		109.16923		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,646.19	0000	8.64619	0.00000	8,642.47	0000	8.64247	8,646.190	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		9.84364		111.16038	0.00000	9.84091		111.18045		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.93218		107.71790	0.00000	9.92449		107.77332		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.02896		109.68917	0.00000	10.01903		109.75923		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.13430		106.13936	0.00000	10.12265		106.21977		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
R2039	On 31/03/2039	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 06/10/2015	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		10.13725		94.02246	0.00000	10.12262		94.12475		9.85	0.00	33,095,905.92	352	48,626.00
R2040	On 05/02/2026	Bond Future	0.00		10.22667		91.22494	0.00000	10.20852		91.34969		10.21	0.00	729,799.52	8	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,599.75	0000	2.59975	0.00000	2,680.33	0000	2.68033	2,599.750	10.16	0.57	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	790.48	0000	0.79048	0.00000	767.18	0000	0.76718	790.480	10.00	(0.24)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	308.36	0000	0.30836	0.00000	298.28	0000	0.29828	308.360	10.00	(0.12)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,096.390	0000	10.09639	0.00000	10,219.42	0000	10.21942	10,096.390	10.24	0.98	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.27	0000	0.00027	0.00000	0.26	0000	0.00026	0.270	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.32110		92.90065	0.00000	10.29791		93.05732		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,240.63	0000	4.24063	0.00000	4,349.64	0000	4.34964	4,240.630	10.00	0.65	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	339.78	0000	0.33978	0.00000	327.80	0000	0.32780	339.780	10.19	(0.10)	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	12.22	Put	136.99	000	0.13699	0.00000	131.82	000	0.13182	136.990	10.39	(0.04)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.42	580	90.09044	0.00000	10.39	997	90.26165		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.53	020	91.67547	0.00000	10.50	226	91.85733		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,483.50	000	2.48350	0.00000	2,556.18	000	2.55618	2,483.500	10.88	0.37	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,530.42	000	3.53042	0.00000	3,455.59	000	3.45559	3,530.420	10.44	(0.44)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,003.65	000	2.00365	0.00000	1,954.29	000	1.95429	2,003.650	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
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.31	625	89.66830	0.00000	10.29	656	89.81281		10.79	0.00	0.00	0	128,164.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,455.75	000	6.45575	0.00000	6,599.95	000	6.59995	6,455.750	10.56	0.99	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.17	000	0.00017	0.00000	0.18	000	0.00018	0.170	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.02	000	0.00002	0.00000	0.02	000	0.00002	0.020	10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		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	0.00	000	0.00000		10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.40	261	86.91682	0.00000	10.37	955	87.08352		11.21	0.00	695,334.56	8	5,208.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,360.55	000	1.36055	0.00000	1,429.25	000	1.42925	1,360.550	11.62	0.35	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,353.45	000	4.35345	0.00000	4,485.83	000	4.48583	4,353.450	11.01	0.75	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	389.61	000	0.38961	0.00000	372.43	000	0.37243	389.610	10.98	(0.13)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	232.83	000	0.23283	0.00000	221.99	000	0.22199	232.830	10.98	(0.09)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	203.40	000	0.20340	0.00000	193.82	000	0.19382	203.400	10.98	(0.08)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.49	319	88.51341	0.00000	10.46	539	88.71138		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.59	292	85.74812	0.00000	10.56	253	85.96092		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.69	170	87.25668	0.00000	10.65	924	87.48039		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		10.29	072	88.33947	0.00000	10.27	611	88.45241		11.38	0.00	0.00	0	121,827.00
R2048	On 05/02/2026	Bond Future	0.00		10.37	544	89.94762	0.00000	10.35	781	90.08193		11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.45	616	87.16045	0.00000	10.43	423	87.32529		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.54	408	88.75581	0.00000	10.51	991	88.93479		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.63	942	85.88181	0.00000	10.61	345	86.07116		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	838	114.59105	0.00000	10.15	359	114.84538		11.33	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.25	654	116.67705	0.00000	10.22	845	116.96118		11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.33	501	112.95881	0.00000	10.30	231	113.28496		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.41	923	115.02592	0.00000	10.38	397	115.37238		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.50	893	111.19190	0.00000	10.47	148	111.55413		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		9.42	155	79.98600	0.00000	9.42	699	79.95544		9.12	0.00	2,639,538.00	33	30,040.00
R209	On 05/02/2026	Bond Future	0.00		9.49	494	81.44201	0.00000	9.49	741	81.42838		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.56	904	79.78682	0.00000	9.56	684	79.79873		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.65	090	81.24730	0.00000	9.64	671	81.26956		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.74	092	79.52853	0.00000	9.73	525	79.55804		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		253.82	248	253.82248	0.00000	253.71	955	253.71955		0.00	0.00	4,568,804.64	18	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.50	538	258.50538	0.00000	258.45	602	258.45602		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						
R210	On 07/05/2026	Bond Future	0.00		259.82884		259.82884	0.00000	259.86125	259.86125		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.64766		264.64766	0.00000	264.71399	264.71399		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.82774		265.82774	0.00000	265.91921	265.91921		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		8.19415		96.32293	0.00000	8.20426	96.28148		5.32		0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.24764		98.07637	0.00000	8.25301	98.05523		5.09		0.00	490,381.85	5	18.00
R213	On 07/05/2026	Bond Future	0.00		8.29516		96.32654	0.00000	8.29271	96.33579		4.98		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.35431		98.09015	0.00000	8.34829	98.11187		4.65		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.43383		96.26900	0.00000	8.42501	96.29933		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		10.11545		73.42826	0.00000	10.10081	73.51765		10.87		0.00	0.00	0	36,472.00
R214	On 05/02/2026	Bond Future	0.00		10.19944		74.76492	0.00000	10.18165	74.87201		10.74		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.27961		72.84048	0.00000	10.25731	72.97293		11.21		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.36728		74.17393	0.00000	10.34266	74.31803		11.15		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.46325		72.18437	0.00000	10.43674	72.33719		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 :													987,184,803.08		10,090	1,770,468.00	
Grand Total:													987,184,803.08		10,090	1,770,468.00	