

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/10/2025

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		1,214.64300		1,214.64300	0.00000	1,211.20100	1,211.20100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,236.76100		1,236.76100	0.00000	1,233.25500	1,233.25500		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,259.49100		1,259.49100	0.00000	1,255.92000	1,255.92000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,282.33300		1,282.33300	0.00000	1,278.69500	1,278.69500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,305.23400		1,305.23400	0.00000	1,301.52700	1,301.52700		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,509.01800		1,509.01800	0.00000	1,502.64900	1,502.64900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,536.49600		1,536.49600	0.00000	1,530.01000	1,530.01000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,564.73600		1,564.73600	0.00000	1,558.12900	1,558.12900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,593.11400		1,593.11400	0.00000	1,586.38300	1,586.38300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,621.56500		1,621.56500	0.00000	1,614.71000	1,614.71000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,275.49800		1,275.49800	0.00000	1,269.75100	1,269.75100		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,298.72400		1,298.72400	0.00000	1,292.87100	1,292.87100		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,322.59300		1,322.59300	0.00000	1,316.63200	1,316.63200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,346.58000		1,346.58000	0.00000	1,340.50700	1,340.50700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,370.62800		1,370.62800	0.00000	1,364.44400	1,364.44400		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		9.68629		89.34013	0.00000	9.75050	89.02029		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.78903		90.98899	0.00000	9.85630	90.66293		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.89088		88.88811	0.00000	9.96137	88.55568		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.00432		90.53675	0.00000	10.07838	90.19755		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.13396		88.36031	0.00000	10.21186	88.01424		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		10.33246		86.03330	0.00000	10.42138	85.41655		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.42030		87.62111	0.00000	10.51232	86.99260		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.51078		84.98736	0.00000	10.60608	84.34686		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.60665		86.56287	0.00000	10.70540	85.90988		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.71000		83.84407	0.00000	10.81241	83.17859		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		1,253.02100		1,253.02100	0.00000	1,247.58000	1,247.58000		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,275.83700		1,275.83700	0.00000	1,270.29600	1,270.29600		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,299.28600		1,299.28600	0.00000	1,293.64200	1,293.64200		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,322.85000		1,322.85000	0.00000	1,317.10000	1,317.10000		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,346.47500		1,346.47500	0.00000	1,340.61900	1,340.61900		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		141.69607		141.69607	0.00000	141.63427	141.63427		0.00	0.00	0.00	0	4,654.00
I2029	On 05/02/2026	Bond Future	0.00		144.31119		144.31119	0.00000	144.24770	144.24770		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.53349		145.53349	0.00000	145.46836	145.46836		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.23447		148.23447	0.00000	148.16711	148.16711		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.39674		149.39674	0.00000	149.32686	149.32686		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	
I2031	On 06/11/2025	Bond Future	0.00		112.57	596	112.57596	0.00000	112.50880	112.50880		1.20	0.00	6,754,557.60	60	2,438.00
I2031	On 05/02/2026	Bond Future	0.00		112.26	249	112.26249	0.00000	112.19358	112.19358		1.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.35	216	114.35216	0.00000	114.28163	114.28163		0.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.04	249	114.04249	0.00000	113.96968	113.96968		0.38	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		116.07	897	116.07897	0.00000	116.00388	116.00388		0.11	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.54	971	135.54971	0.00000	135.55473	135.55473		0.00	0.00	0.00	0	20,246.00
I2033	On 05/02/2026	Bond Future	0.00		138.05	137	138.05137	0.00000	138.05594	138.05594		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		139.05	516	139.05516	0.00000	139.05936	139.05936		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.63	596	141.63596	0.00000	141.63925	141.63925		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.57	632	142.57632	0.00000	142.57838	142.57838		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		146.85	172	146.85172	0.00000	146.83280	146.83280		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.39	102	147.39102	0.00000	147.37118	147.37118		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		150.13	477	150.13477	0.00000	150.11400	150.11400		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.71	334	150.71334	0.00000	150.69112	150.69112		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.40	579	153.40579	0.00000	153.38179	153.38179		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/11/2025	Bond Future	0.00		114.61	298	114.61298	0.00000	114.60547	114.60547		6.08	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.91	154	113.91154	0.00000	113.90337	113.90337		6.21	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.03	185	116.03185	0.00000	116.02316	116.02316		6.13	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.32	042	115.32042	0.00000	115.31063	115.31063		5.98	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.37	933	117.37933	0.00000	117.36837	117.36837		5.86	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		125.56	443	125.56443	0.00000	125.48304	125.48304		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.88	179	127.88179	0.00000	127.79866	127.79866		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.96	173	127.96173	0.00000	127.87636	127.87636		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.33	618	130.33618	0.00000	130.24837	130.24837		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.32	806	130.32806	0.00000	130.23744	130.23744		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		126.51	347	126.51347	0.00000	126.84885	126.84885		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.42	912	126.42912	0.00000	126.77010	126.77010		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		128.78	252	128.78252	0.00000	129.12952	129.12952		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		128.71	245	128.71245	0.00000	129.06476	129.06476		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.01	160	131.01160	0.00000	131.36938	131.36938		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 06/11/2025	Bond Future	0.00		115.53	311	115.53311	0.00000	115.27576	115.27576		9.12	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.84	872	114.84872	0.00000	114.58603	114.58603		9.27	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		116.98	651	116.98651	0.00000	116.71855	116.71855		9.32	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.29	277	116.29277	0.00000	116.01893	116.01893		9.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.36	907	118.36907	0.00000	118.08930	118.08930		9.40	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		401.31	200	401.31200	0.00000	401.53500	401.53500		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.71	900	408.71900	0.00000	408.94600	408.94600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		416.32	800	416.32800	0.00000	416.55800	416.55800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.97	300	423.97300	0.00000	424.20700	424.20700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.63	900	431.63900	0.00000	431.87600	431.87600		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 17/12/2025	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		7.47313	107.25184	0.00000	7.47958	107.24493			0.58	0.00	452,388,261.12		4,218	71,128.00
R186	On 05/02/2026	Bond Future	0.00		7.50543	103.90115	0.00000	7.51429	103.89373			0.62	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.54284	105.81042	0.00000	7.55598	105.80258			0.51	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.63332	102.44343	0.00000	7.65773	102.43469			0.35	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.55436	104.24828	0.00000	8.63855	104.23851			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		283.30458	283.30458	0.00000	283.12466	283.12466			0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.18170	283.18170	0.00000	282.99745	282.99745			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.45342	288.45342	0.00000	288.26487	288.26487			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.36736	288.36736	0.00000	288.17293	288.17293			0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.51925	293.51925	0.00000	293.31898	293.31898			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		7.81902	102.86025	0.00000	7.88659	102.62054			3.90	0.00	51,121,544.25		497	121,755.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,139.88000	3.13988	0.00000	2,900.69000	2.90069	3,139.880		3.59	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,830.08000	4.83008	0.00000	4,590.37000	4.59037	4,830.080		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		7.84860	100.72525	0.00000	7.92128	100.48083			3.87	0.00	65,471,412.50		650	75,248.00
R2030	On 07/05/2026	Bond Future	0.00		7.88550	102.57607	0.00000	7.96396	102.32689			3.67	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.93641	100.44566	0.00000	8.02182	100.19117			3.56	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.99377	102.21542	0.00000	8.08687	101.95560			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		8.44256	100.00127	0.00000	8.51057	99.67333			6.15	0.00	408,505,187.95		4,085	131,932.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,495.71000	4.49571	0.00000	4,169.24000	4.16924	4,495.710		5.81	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,740.32000	6.74032	0.00000	6,412.39000	6.41239	6,740.320		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		8.49980	101.82222	0.00000	8.57149	101.48797			5.95	0.00	86,548,887.00		850	31,020.00
R2032	On 07/05/2026	Bond Future	0.00		8.55732	99.53342	0.00000	8.63300	99.19273			5.97	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.62522	101.35644	0.00000	8.70538	101.00881			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		8.70616		98.98503	0.00000	8.79118	98.63046			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		8.61892		108.56612	0.00000	8.69208	108.15477			6.08	0.00	0.00	0	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.68055		110.54304	0.00000	8.75740	110.12383			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.74276		107.53105	0.00000	8.82357	107.10381			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.81450		109.50032	0.00000	8.89970	109.06453			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.89802		106.38998	0.00000	8.98793	105.94566			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		9.09764		100.36414	0.00000	9.17102	99.91543			7.85	0.00	0.00	0	97,300.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,036.29000		4.03629	0.00000	3,607.30000	3.60730	4,036.290		7.64	0.97	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,828.75000		4.82875	0.00000	4,388.09000	4.38809	4,828.750		7.62	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,791.75000		5.79175	0.00000	5,345.29000	5.34529	5,791.750		7.61	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.89000		0.00089	0.00000	2.14000	0.00214	0.890		7.60	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.19000		0.00019	0.00000	0.51000	0.00051	0.190		7.60	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,633.74000		7.63374	0.00000	7,185.14000	7.18514	7,633.740		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,798.91000		7.79891	0.00000	7,350.29000	7.35029	7,798.910		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.02000		0.00002	0.00000	0.07000	0.00007	0.020		7.65	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,564.46000		8.56446	0.00000	8,115.77000	8.11577	8,564.460		7.66	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.00000		0.00000	0.00000	0.01000	0.00001			7.69	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,493.94000		10.49394	0.00000	10,045.23000	10.04523	10,493.940		7.74	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,546.74000		10.54674	0.00000	10,098.03000	10.09803	10,546.740		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		9.17128		102.19168	0.00000	9.24785	101.73445			7.69	0.00	0.00	0	41,250.00
R2035	On 05/02/2026	Bond Future	8.85	Call	1,062.32000		1.06232	0.00000	918.30000	0.91830	1,062.320		7.96	0.35	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,568.11000		1.56811	0.00000	1,790.37000	1.79037	1,568.110		7.69	(0.45)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,922.77000		5.92277	0.00000	5,511.40000	5.51140	5,922.770		7.47	0.92	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,304.32000		7.30432	0.00000	6,870.56000	6.87056	7,304.320		7.50	0.96	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	36.35000		0.03635	0.00000	48.82000	0.04882	36.350		7.55	(0.02)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,896.85000		9.89685	0.00000	9,445.12000	9.44512	9,896.850		7.61	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	6.02000		0.00602	0.00000	8.59000	0.00859	6.020		7.66	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		7.68	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.24061		99.56656	0.00000	9.32046	99.10063			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,646.85000		3.64685	0.00000	3,349.07000	3.34907	3,646.850		7.76	0.66	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,718.56000		3.71856	0.00000	3,417.29000	3.41729	3,718.560		7.76	0.67	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,901.31000		3.90131	0.00000	3,591.45000	3.59145	3,901.310		7.74	0.69	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	574.89000		0.57489	0.00000	666.44000	0.66644	574.890		7.70	(0.18)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	553.73000		0.55373	0.00000	642.72000	0.64272	553.730		7.70	(0.17)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	503.71000		0.50371	0.00000	586.53000	0.58653	503.710		7.69	(0.16)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	218.67000		0.21867	0.00000	261.16000	0.26116	218.670		7.76	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	209.90000		0.20990	0.00000	250.98000	0.25098	209.900		7.77	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	189.22000		0.18922	0.00000	226.93000	0.22693	189.220		7.78	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.31925		101.39041	0.00000	9.40274	100.91525			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	2,419.49	000	2.41949	0.00000	2,213.94	000	2.21394	2,419.490	7.93	0.46	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,627.19	000	2.62719	0.00000	2,408.58	000	2.40858	2,627.190	7.87	0.48	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,011.92	000	2.01192	0.00000	2,206.97	000	2.20697	2,011.920	7.68	(0.39)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,800.31	000	1.80031	0.00000	1,981.97	000	1.98197	1,800.310	7.65	(0.36)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,048.20	000	1.04820	0.00000	1,173.36	000	1.17336	1,048.200	7.58	(0.24)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	924.31	000	0.92431	0.00000	1,038.47	000	1.03847	924.310	7.57	(0.22)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.41055		98.67732	0.00000	9.49788		98.19294		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.61948		94.77235	0.00000	9.68283		94.36677		8.90	0.00	80,746,042.20	852	170,747.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,431.85	000	5.43185	0.00000	5,031.62	000	5.03162	5,431.850	8.69	0.99	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,313.37	000	8.31337	0.00000	7,907.88	000	7.90788	8,313.370	8.76	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.00000		0.00000		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.69913		92.23957	0.00000	9.76495		91.82632		9.17	0.00	92,239,570.00	1,000	25,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	7,274.47	000	7.27447	0.00000	6,889.17	000	6.88917	7,274.470	9.03	0.94	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,938.59	000	9.93859	0.00000	9,533.00	000	9.53300	9,938.590	9.21	0.99	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.92000		0.00092	0.00000	1.32000		0.00132	0.920	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.11000		0.00011	0.00000	0.16000		0.00016	0.110	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.78426		93.93435	0.00000	9.85266		93.51331		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,255.26	000	7.25526	0.00000	6,894.56	000	6.89456	7,255.260	9.02	0.87	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	19.24000		0.01924	0.00000	23.57000		0.02357	19.240	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.87977		91.39484	0.00000	9.95106		90.96541		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,549.34	000	3.54934	0.00000	3,318.67	000	3.31867	3,549.340	9.42	0.56	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,206.20	000	1.20620	0.00000	1,321.48	000	1.32148	1,206.200	9.33	(0.25)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	547.47	000	0.54747	0.00000	610.00	000	0.61000	547.470	9.49	(0.13)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.97592		93.00446	0.00000	10.05013		92.56665		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,405.77	000	2.40577	0.00000	2,243.72	000	2.24372	2,405.770	9.62	0.39	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,839.34	000	2.83934	0.00000	3,029.48	000	3.02948	2,839.340	9.26	(0.41)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,569.57	000	1.56957	0.00000	1,696.08	000	1.69608	1,569.570	9.28	(0.27)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.68094		109.74131	0.00000	9.74950		109.22504		8.56	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	9,214.04	000	9.21404	0.00000	8,697.89	000	8.69789	9,214.040	8.42	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00000		0.00000	0.00000	0.00000		0.00000		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.76514		111.73965	0.00000	9.83640		111.21362		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.85053		108.30836	0.00000	9.92463		107.77231		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.94386		110.29172	0.00000	10.02103		109.74512		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.04558		106.75394	0.00000	10.12598		106.19678		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.02125		94.83812	0.00000	10.11003		94.21291		9.85	0.00	0.00	0	48,630.00
R2040	On 05/02/2026	Bond Future	0.00		10.10643		92.05597	0.00000	10.19844		91.41907		10.21	0.00	96,658,768.50	1,050	45,911.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,059.42	000	3.05942	0.00000	2,678.34	000	2.67834	3,059.420	10.16	0.63	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	577.87	000	0.57787	0.00000	718.16	000	0.71816	577.870	10.00	(0.19)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	207.13	000	0.20713	0.00000	270.74	000	0.27074	207.130	10.00	(0.08)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,906.2800		10.90628	0.00000	10,281.55	000	10.28155	10,906.280	10.24	0.99	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.11000		0.00011	0.00000	0.18000		0.00018	0.110	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.19644		93.74747	0.00000	10.29181		93.09859		10.17	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	Contracts	Traded	Open Interest
R2040	On 07/05/2026	Bond Future	10.70	Call	4,782.51	0000	4.78251	0.00000	4,346.61	0000	4.34661	4,782.510	10.00	0.70	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	253.99	0000	0.25399	0.00000	310.12	0000	0.31012	253.990	10.19	(0.08)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	97.61	0000	0.09761	0.00000	122.52	0000	0.12252	97.610	10.39	(0.03)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.29626		90.95383	0.00000	10.39534		90.29239		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.39577		92.55539	0.00000	10.49855		91.88152		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,796.70	0000	2.79670	0.00000	2,540.35	0000	2.54035	2,796.700	10.88	0.40	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,131.74	0000	3.13174	0.00000	3,420.27	0000	3.42027	3,131.740	10.44	(0.41)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,733.36	0000	1.73336	0.00000	1,925.61	0000	1.92561	1,733.360	10.45	(0.27)	0.00	0	2,300.00
R2040	On 31/01/2040	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
R2042	On 31/03/2042	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
R2044	On 06/11/2025	Bond Future	0.00		10.21057		90.44830	0.00000	10.29922		89.79327		10.79	0.00	0.00	0	128,103.00
R2044	On 06/11/2025	Bond Future	11.25	Call	7,227.99	0000	7.22799	0.00000	6,576.05	0000	6.57605	7,227.990	10.56	1.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.01	0000	0.00001	0.00000	0.05	0000	0.00005	0.010	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.82	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.29329		87.71153	0.00000	10.38498		87.04422		11.21	0.00	74,554,800.50	850	6,058.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,615.06	0000	1.61506	0.00000	1,370.39	0000	1.37039	1,615.060	11.62	0.40	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,931.99	0000	4.93199	0.00000	4,420.73	0000	4.42073	4,931.990	11.01	0.79	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	273.86	0000	0.27386	0.00000	353.96	0000	0.35396	273.860	10.98	(0.10)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	156.82	0000	0.15682	0.00000	208.09	0000	0.20809	156.820	10.98	(0.06)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	135.49	0000	0.13549	0.00000	181.01	0000	0.18101	135.490	10.98	(0.06)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.38011		89.32310	0.00000	10.47493		88.64336		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.47567		86.57369	0.00000	10.57395		85.88086		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.57030		88.09802	0.00000	10.67202		87.39220		11.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/11/2025	Bond Future	0.00		10.17504		89.24043	0.00000	10.26867		88.51002		11.38	0.00	171,430,866.03	1,921	121,533.00
R2048	On 05/02/2026	Bond Future	0.00		10.25586		90.86542	0.00000	10.35263		90.12146		11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.33267		88.09552	0.00000	10.43259		87.33764		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.41630		89.70908	0.00000	10.51965		88.93672		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.50720		86.85315	0.00000	10.61411		86.06634		12.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/11/2025	Bond Future	0.00		10.05801		115.83528	0.00000	10.15142		114.86769		11.33	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.13218		117.94449	0.00000	10.22867		116.95895		11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.20650		114.25015	0.00000	10.30619		113.24618		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.28627		116.34225	0.00000	10.38938		115.31910		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.37133		112.53304	0.00000	10.47800		111.49091		12.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/11/2025	Bond Future	0.00		9.34682		80.40736	0.00000	9.40985		80.05178		9.12	0.00	70,758,476.80	880	35,398.00
R209	On 05/02/2026	Bond Future	0.00		9.41737		81.87153	0.00000	9.48277		81.50920		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.48850		80.22461	0.00000	9.55639		79.85537		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.56710		81.69403	0.00000	9.63769		81.31751		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.65369		79.98419	0.00000	9.72712		79.60039		9.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000		93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00		253.71591	253.71591	0.00000	253.62391	253.62391		0.00	0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.39847	258.39847	0.00000	258.30375	258.30375		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.72108	259.72108	0.00000	259.62376	259.62376		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.54092	264.54092	0.00000	264.43997	264.43997		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.72591	265.72591	0.00000	265.62072	265.62072		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		8.11999	96.62768	0.00000	8.19300	96.32765		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.16885	98.38718	0.00000	8.24636	98.08141		5.09	0.00	0.00	0	18.00
R213	On 07/05/2026	Bond Future	0.00		8.21138	96.64357	0.00000	8.29375	96.33187		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.26471	98.41410	0.00000	8.35269	98.09599		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.33778	96.59997	0.00000	8.43194	96.27550		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		9.99982	74.13870	0.00000	10.08836	73.59380		10.87	0.00	0.00	0	37,101.00
R214	On 05/02/2026	Bond Future	0.00		10.07993	75.48873	0.00000	10.17143	74.93363		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.15620	73.57792	0.00000	10.25067	73.01244		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.23961	74.92571	0.00000	10.33732	74.34934		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.33116	72.95047	0.00000	10.43221	72.36335		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 :											1,657,178,374.45		16,913 1,776,276.00		
Grand Total:											1,657,178,374.45		16,913 1,776,276.00		