

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2025

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		1,217.19200		1,217.19200	0.00000	1,214.64300	1,214.64300		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,239.35700		1,239.35700	0.00000	1,236.76100	1,236.76100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,262.13700		1,262.13700	0.00000	1,259.49100	1,259.49100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,285.02900		1,285.02900	0.00000	1,282.33300	1,282.33300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,307.98200		1,307.98200	0.00000	1,305.23400	1,305.23400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,513.99500		1,513.99500	0.00000	1,509.01800	1,509.01800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,541.56500		1,541.56500	0.00000	1,536.49600	1,536.49600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,569.89900		1,569.89900	0.00000	1,564.73600	1,564.73600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,598.37400		1,598.37400	0.00000	1,593.11400	1,593.11400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,626.92400		1,626.92400	0.00000	1,621.56500	1,621.56500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,279.51000		1,279.51000	0.00000	1,275.49800	1,275.49800		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,302.81100		1,302.81100	0.00000	1,298.72400	1,298.72400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,326.75700		1,326.75700	0.00000	1,322.59300	1,322.59300		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,350.82100		1,350.82100	0.00000	1,346.58000	1,346.58000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,374.94900		1,374.94900	0.00000	1,370.62800	1,370.62800		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		9.63451		89.59914	0.00000	9.68629	89.34013		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.73482		91.25287	0.00000	9.78903	90.98899		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.83411		89.15699	0.00000	9.89088	88.88811		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.94474		90.81084	0.00000	10.00432	90.53675		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.07139		88.63953	0.00000	10.13396	88.36031		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		10.27592		86.42898	0.00000	10.33246	86.03330		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.36183		88.02413	0.00000	10.42030	87.62111		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.45025		85.39800	0.00000	10.51078	84.98736		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.54396		86.98140	0.00000	10.60665	86.56287		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.64504		84.27035	0.00000	10.71000	83.84407		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		1,256.80900		1,256.80900	0.00000	1,253.02100	1,253.02100		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,279.69600		1,279.69600	0.00000	1,275.83700	1,275.83700		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,303.21700		1,303.21700	0.00000	1,299.28600	1,299.28600		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,326.85400		1,326.85400	0.00000	1,322.85000	1,322.85000		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,350.55400		1,350.55400	0.00000	1,346.47500	1,346.47500		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		141.65452		141.65452	0.00000	141.69607	141.69607		0.00	0.00	6,091,144.36	43	4,697.00
I2029	On 05/02/2026	Bond Future	0.00		144.26906		144.26906	0.00000	144.31119	144.31119		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.49072		145.49072	0.00000	145.53349	145.53349		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.19126		148.19126	0.00000	148.23447	148.23447		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.35303		149.35303	0.00000	149.39674	149.39674		0.00	0.00	11,649,536.34	78	78.00
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		112.65081		112.65081	0.00000	112.57596	112.57596		1.20	0.00	450,603.24		4	2,442.00
I2031	On 05/02/2026	Bond Future	0.00		112.33878		112.33878	0.00000	112.26249	112.26249		1.21	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.43000		114.43000	0.00000	114.35216	114.35216		0.92	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.12201		114.12201	0.00000	114.04249	114.04249		0.38	0.00	0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		116.16022		116.16022	0.00000	116.07897	116.07897		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		135.57831		135.57831	0.00000	135.54971	135.54971		0.00	0.00	0.00		0	20,246.00
I2033	On 05/02/2026	Bond Future	0.00		138.08073		138.08073	0.00000	138.05137	138.05137		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		139.08518		139.08518	0.00000	139.05516	139.05516		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.66684		141.66684	0.00000	141.63596	141.63596		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.60806		142.60806	0.00000	142.57632	142.57632		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		146.88314		146.88314	0.00000	146.85172	146.85172		0.00	0.00	0.00		0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.42324		147.42324	0.00000	147.39102	147.39102		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		150.16763		150.16763	0.00000	150.13477	150.13477		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.74714		150.74714	0.00000	150.71334	150.71334		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.44052		153.44052	0.00000	153.40579	153.40579		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		114.76809		114.76809	0.00000	114.61298	114.61298		6.08	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.06950		114.06950	0.00000	113.91154	113.91154		6.21	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.19294		116.19294	0.00000	116.03185	116.03185		6.13	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.48476		115.48476	0.00000	115.32042	115.32042		5.98	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.54685		117.54685	0.00000	117.37933	117.37933		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		125.59159		125.59159	0.00000	125.56443	125.56443		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.90966		127.90966	0.00000	127.88179	127.88179		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.99009		127.99009	0.00000	127.96173	127.96173		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.36530		130.36530	0.00000	130.33618	130.33618		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.35803		130.35803	0.00000	130.32806	130.32806		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		126.95772		126.95772	0.00000	126.51347	126.51347		0.00	0.00	7,744,420.92		61	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.88173		126.88173	0.00000	126.42912	126.42912		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		129.24379		129.24379	0.00000	128.78252	128.78252		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.18256		129.18256	0.00000	128.71245	128.71245		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.49041		131.49041	0.00000	131.01160	131.01160		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		115.92637		115.92637	0.00000	115.53311	115.53311		9.12	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.24934		115.24934	0.00000	114.84872	114.84872		9.27	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.39469		117.39469	0.00000	116.98651	116.98651		9.32	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.70875		116.70875	0.00000	116.29277	116.29277		9.42	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.79274		118.79274	0.00000	118.36907	118.36907		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		401.62200		401.62200	0.00000	401.31200	401.31200		0.00	0.00	0.00		0	762.00
IGOV	On 05/02/2026	Index Future	0.00		409.03500		409.03500	0.00000	408.71900	408.71900		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		416.65000		416.65000	0.00000	416.32800	416.32800		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		424.30300		424.30300	0.00000	423.97300	423.97300		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.97500		431.97500	0.00000	431.63900	431.63900		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	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		7.47279	107.25221	0.00000	7.47313	107.25184			0.58		0.00	107,252,210.00	1,000	71,128.00
R186	On 05/02/2026	Bond Future	0.00		7.50484	103.90164	0.00000	7.50543	103.90115			0.62		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.54183	105.81102	0.00000	7.54284	105.81042			0.51		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.63092	102.44429	0.00000	7.63332	102.44343			0.35		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.54429	104.24944	0.00000	8.55436	104.24828			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		283.36454	283.36454	0.00000	283.30458	283.30458			0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.24311	283.24311	0.00000	283.18170	283.18170			0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.51622	288.51622	0.00000	288.45342	288.45342			0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.43183	288.43183	0.00000	288.36736	288.36736			0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.58565	293.58565	0.00000	293.51925	293.51925			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		7.76763	103.04303	0.00000	7.81902	102.86025			3.90		0.00	0.00	0	121,755.00
R2030	On 06/11/2025	Bond Future	8.72 Call		3,322.47000	3.32247	0.00000	3,139.88000	3.13988	3,322.470		3.59		1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		5,012.86000	5.01286	0.00000	4,830.08000	4.83008	5,012.860		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		7.79337	100.91147	0.00000	7.84860	100.72525			3.87		0.00	0.00	0	75,248.00
R2030	On 07/05/2026	Bond Future	0.00		7.82591	102.76584	0.00000	7.88550	102.57607			3.67		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.87166	100.63912	0.00000	7.93641	100.44566			3.56		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.92332	102.41258	0.00000	7.99377	102.21542			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		8.39117	100.24997	0.00000	8.44256	100.00127			6.15		0.00	0.00	0	131,932.00
R2032	On 06/11/2025	Bond Future	9.40 Call		4,743.80000	4.74380	0.00000	4,495.71000	4.49571	4,743.800		5.81		1.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		6,989.02000	6.98902	0.00000	6,740.32000	6.74032	6,989.020		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		8.44567	102.07553	0.00000	8.49980	101.82222			5.95		0.00	0.00	0	31,020.00
R2032	On 07/05/2026	Bond Future	0.00		8.50021	99.79149	0.00000	8.55732	99.53342			5.97		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.56480	101.61948	0.00000	8.62522	101.35644			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		8.64216		99.25298	0.00000	8.70616	98.98503			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		8.56754		108.85622	0.00000	8.61892	108.56612			6.08	0.00	0.00	0	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.62660		110.83860	0.00000	8.68055	110.54304			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.68606		107.83213	0.00000	8.74276	107.53105			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.75478		109.80715	0.00000	8.81450	109.50032			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.83505		106.70259	0.00000	8.89802	106.38998			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		9.04623		100.68011	0.00000	9.09764	100.36414			7.85	0.00	0.00	0	97,300.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,342.91000		4.34291	0.00000	4,036.29000	4.03629	4,342.910		7.64	0.98	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,141.21000		5.14121	0.00000	4,828.75000	4.82875	5,141.210		7.62	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,106.84000		6.10684	0.00000	5,791.75000	5.79175	6,106.840		7.61	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.42000		0.00042	0.00000	0.89000	0.00089	0.420		7.60	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.08000		0.00008	0.00000	0.19000	0.00019	0.080		7.60	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,949.67000		7.94967	0.00000	7,633.74000	7.63374	7,949.670		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,114.86000		8.11486	0.00000	7,798.91000	7.79891	8,114.860		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		7.65	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,880.42000		8.88042	0.00000	8,564.46000	8.56446	8,880.420		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	0.00000	0.00000			7.69	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,809.91000		10.80991	0.00000	10,493.94000	10.49394	10,809.910		7.74	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,862.71000		10.86271	0.00000	10,546.74000	10.54674	10,862.710		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		9.11765		102.51360	0.00000	9.17128	102.19168			7.69	0.00	0.00	0	41,250.00
R2035	On 05/02/2026	Bond Future	8.85	Call	1,171.03000		1.17103	0.00000	1,062.32000	1.06232	1,171.030		7.96	0.37	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,420.51000		1.42051	0.00000	1,568.11000	1.56811	1,420.510		7.69	(0.42)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,216.65000		6.21665	0.00000	5,922.77000	5.92277	6,216.650		7.47	0.93	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,612.25000		7.61225	0.00000	7,304.32000	7.30432	7,612.250		7.50	0.96	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	29.09000		0.02909	0.00000	36.35000	0.03635	29.090		7.55	(0.02)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	10,215.65000		10.21565	0.00000	9,896.85000	9.89685	10,215.650		7.61	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	4.59000		0.00459	0.00000	6.02000	0.00602	4.590		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	0.01000	0.00001	0.010		7.68	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.18472		99.89442	0.00000	9.24061	99.56656			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,863.18000		3.86318	0.00000	3,646.85000	3.64685	3,863.180		7.76	0.69	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,937.30000		3.93730	0.00000	3,718.56000	3.71856	3,937.300		7.76	0.69	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,125.99000		4.12599	0.00000	3,901.31000	3.90131	4,125.990		7.74	0.71	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	515.61000		0.51561	0.00000	574.89000	0.57489	515.610		7.70	(0.16)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	496.16000		0.49616	0.00000	553.73000	0.55373	496.160		7.70	(0.16)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	450.26000		0.45026	0.00000	503.71000	0.50371	450.260		7.69	(0.15)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	191.81000		0.19181	0.00000	218.67000	0.21867	191.810		7.76	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	183.96000		0.18396	0.00000	209.90000	0.20990	183.960		7.77	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	165.46000		0.16546	0.00000	189.22000	0.18922	165.460		7.78	(0.06)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.26086		101.72452	0.00000	9.31925	101.39041			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	2,569.84	000	2.56984	0.00000	2,419.49	000	2.41949	2,569.840	7.93	0.47	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,786.86	000	2.78686	0.00000	2,627.19	000	2.62719	2,786.860	7.87	0.50	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,880.84	000	1.88084	0.00000	2,011.92	000	2.01192	1,880.840	7.68	(0.37)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,678.57	000	1.67857	0.00000	1,800.31	000	1.80031	1,678.570	7.65	(0.34)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	965.44	000	0.96544	0.00000	1,048.20	000	1.04820	965.440	7.58	(0.23)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	849.04	000	0.84904	0.00000	924.31	000	0.92431	849.040	7.57	(0.21)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.34953		99.01764	0.00000	9.41055		98.67732		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		9.56807		95.10327	0.00000	9.61948		94.77235		8.90	0.00	9,510,327.00	100	170,747.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,760.07	000	5.76007	0.00000	5,431.85	000	5.43185	5,760.070	8.69	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,644.26	000	8.64426	0.00000	8,313.37	000	8.31337	8,644.260	8.76	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.64574		92.57663	0.00000	9.69913		92.23957		9.17	0.00	0.00	0	25,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	7,591.84	000	7.59184	0.00000	7,274.47	000	7.27447	7,591.840	9.03	0.95	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	10,270.47	000	10.27047	0.00000	9,938.59	000	9.93859	10,270.470	9.21	0.99	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.68	000	0.00068	0.00000	0.92	000	0.00092	0.680	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.07	000	0.00007	0.00000	0.11	000	0.00011	0.070	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.72878		94.27779	0.00000	9.78426		93.93435		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,553.54	000	7.55354	0.00000	7,255.26	000	7.25526	7,553.540	9.02	0.88	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	16.20	000	0.01620	0.00000	19.24	000	0.01924	16.200	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.82201		91.74478	0.00000	9.87977		91.39484		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,743.25	000	3.74325	0.00000	3,549.34	000	3.54934	3,743.250	9.42	0.58	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,117.32	000	1.11732	0.00000	1,206.20	000	1.20620	1,117.320	9.33	(0.24)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	499.97	000	0.49997	0.00000	547.47	000	0.54747	499.970	9.49	(0.12)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.91587		93.36083	0.00000	9.97592		93.00446		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,542.54	000	2.54254	0.00000	2,405.77	000	2.40577	2,542.540	9.62	0.40	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,689.96	000	2.68996	0.00000	2,839.34	000	2.83934	2,689.960	9.26	(0.40)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,471.30	000	1.47130	0.00000	1,569.57	000	1.56957	1,471.300	9.28	(0.26)	0.00	0	4,490.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		9.63452		110.09285	0.00000	9.68094		109.74131		8.56	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	9,565.54	000	9.56554	0.00000	9,214.04	000	9.21404	9,565.540	8.42	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.71692		112.09767	0.00000	9.76514		111.73965		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.80042		108.67303	0.00000	9.85053		108.30836		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.89171		110.66336	0.00000	9.94386		110.29172		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.99130		107.13245	0.00000	10.04558		106.75394		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2039	On 31/03/2039	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
R2040	On 06/10/2015	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
R2040	On 06/11/2025	Bond Future	0.00		9.96476		95.23915	0.00000	10.02125		94.83812		9.85	0.00	0.00	0	48,630.00
R2040	On 05/02/2026	Bond Future	0.00		10.04790		92.46448	0.00000	10.10643		92.05597		10.21	0.00	0.00	0	45,911.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,316.21	000	3.31621	0.00000	3,059.42	000	3.05942	3,316.210	10.16	0.66	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	497.69	000	0.49769	0.00000	577.87	000	0.57787	497.690	10.00	(0.17)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	172.19	000	0.17219	0.00000	207.13	000	0.20713	172.190	10.00	(0.07)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	11,308.51	000	11.30851	0.00000	10,906.28	000	10.90628	11,308.510	10.24	0.99	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.07	000	0.00007	0.00000	0.11	000	0.00011	0.070	10.42	0.00	0.00	0	475.00

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	0.00		10.13580		94.16354	0.00000	10.19644	93.74747		10.17	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,071.10000		5.07110	0.00000	4,782.51000	4.78251	5,071.100	10.00	0.72	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	221.93000		0.22193	0.00000	253.99000	0.25399	221.930	10.19	(0.07)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	83.68000		0.08368	0.00000	97.61000	0.09761	83.680	10.39	(0.03)	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.23330		91.37779	0.00000	10.29626	90.95383		10.59	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.33051		92.98705	0.00000	10.39577	92.55539		10.48	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,967.72000		2.96772	0.00000	2,796.70000	2.79670	2,967.720	10.88	0.42	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,954.45000		2.95445	0.00000	3,131.74000	3.13174	2,954.450	10.44	(0.39)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,616.75000		1.61675	0.00000	1,733.36000	1.73336	1,616.750	10.45	(0.25)	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	0.00		0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.15413		90.86932	0.00000	10.21057	90.44830		10.79	0.00	0.00		0	128,103.00
R2044	On 06/11/2025	Bond Future	11.25	Call	7,647.99000		7.64799	0.00000	7,227.99000	7.22799	7,647.990	10.56	1.00	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.00000		0.00000	0.00000	0.01000	0.00001		10.65	0.00	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		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	0.00000	0.00000		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		10.23495		88.14027	0.00000	10.29329	87.71153		11.21	0.00	0.00		0	6,058.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,783.92000		1.78392	0.00000	1,615.06000	1.61506	1,783.920	11.62	0.43	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,271.10000		5.27110	0.00000	4,931.99000	4.93199	5,271.100	11.01	0.82	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	229.42000		0.22942	0.00000	273.86000	0.27386	229.420	10.98	(0.09)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	128.96000		0.12896	0.00000	156.82000	0.15682	128.960	10.98	(0.05)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	110.89000		0.11089	0.00000	135.49000	0.13549	110.890	10.98	(0.05)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.31979		89.75984	0.00000	10.38011	89.32310		11.18	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.41319		87.01866	0.00000	10.47567	86.57369		11.67	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.50568		88.55111	0.00000	10.57030	88.09802		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	0.00		0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.11863		89.68537	0.00000	10.17504	89.24043		11.38	0.00	232,374,793.67		2,591	122,324.00
R2048	On 05/02/2026	Bond Future	0.00		10.19758		91.31857	0.00000	10.25586	90.86542		11.26	0.00	0.00		0	143,775.00
R2048	On 05/02/2026	Bond Future	9.50	Call	729.41000		0.72941	0.00000	647.74000	0.64774	729.410	12.47	0.21	2,937,008.26		1,400	1,400.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,758.57000		1.75857	0.00000	1,587.72000	1.58772	1,758.570	11.74	0.41	5,883,991.81		1,400	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	1,395.75000		1.39575	0.00000	1,567.00000	1.56700	1,395.750	11.28	(0.34)	(4,889,313.61)		1,400	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.27252		88.55707	0.00000	10.33267	88.09552		11.82	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.35412		90.17933	0.00000	10.41630	89.70908		11.74	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.44293		87.33194	0.00000	10.50720	86.85315		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	0.00		0	0.00
R2053	On 06/11/2025	Bond Future	0.00		9.99159		116.53204	0.00000	10.05801	115.83528		11.33	0.00	0.00		0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.06359		118.65417	0.00000	10.13218	117.94449		11.35	0.00	0.00		0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.13568		114.97290	0.00000	10.20650	114.25015		11.67	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.21307		117.07855	0.00000	10.28627	116.34225		11.74	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.29566		113.28271	0.00000	10.37133	112.53304		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	0.00		0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.29551		80.69835	0.00000	9.34682	80.40736		9.12	0.00	13,315,227.75		165	35,545.00
R209	On 05/02/2026	Bond Future	0.00		9.36416		82.16790	0.00000	9.41737	81.87153		8.98	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.43330		80.52647	0.00000	9.48850	80.22461		9.27	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.50975		82.00162	0.00000	9.56710	81.69403		9.14	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.59409		80.29747	0.00000	9.65369	79.98419		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

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
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		253.76648	253.76648	0.00000	253.71591	253.71591		0.00		0.00		0	1,203.00
R210	On	05/02/2026	Bond Future	0.00		258.45026	258.45026	0.00000	258.39847	258.39847		0.00		0.00		0	0.00
R210	On	07/05/2026	Bond Future	0.00		259.77404	259.77404	0.00000	259.72108	259.72108		0.00		0.00		0	0.00
R210	On	06/08/2026	Bond Future	0.00		264.59552	264.59552	0.00000	264.54092	264.54092		0.00		0.00		0	0.00
R210	On	05/11/2026	Bond Future	0.00		265.78203	265.78203	0.00000	265.72591	265.72591		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	0.00
R213	On	06/11/2025	Bond Future	0.00		8.07367	96.81863	0.00000	8.11999	96.62768		5.32		0.00	206,320,500.53	2,131	84,123.00
R213	On	05/02/2026	Bond Future	0.00		8.11969	98.58173	0.00000	8.16885	98.38718		5.09		0.00		0	18.00
R213	On	07/05/2026	Bond Future	0.00		8.15918	96.84174	0.00000	8.21138	96.64357		4.98		0.00		0	0.00
R213	On	06/08/2026	Bond Future	0.00		8.20901	98.61616	0.00000	8.26471	98.41410		4.65		0.00		0	0.00
R213	On	05/11/2026	Bond Future	0.00		8.27823	96.80587	0.00000	8.33778	96.59997		4.55		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	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	0.00
R214	On	06/11/2025	Bond Future	0.00		9.94342	74.48888	0.00000	9.99982	74.13870		10.87		0.00		0	37,101.00
R214	On	05/02/2026	Bond Future	0.00		10.02167	75.84537	0.00000	10.07993	75.48873		10.74		0.00		0	0.00
R214	On	07/05/2026	Bond Future	0.00		10.09607	73.94117	0.00000	10.15620	73.57792		11.21		0.00		0	0.00
R214	On	06/08/2026	Bond Future	0.00		10.17745	75.29583	0.00000	10.23961	74.92571		11.15		0.00		0	0.00
R214	On	05/11/2026	Bond Future	0.00		10.26692	73.32729	0.00000	10.33116	72.95047		11.58		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	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	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	0.00
Total for Derivatives :													598,640,450.27		10,373	1,781,539.00	
Grand Total:													598,640,450.27		10,373	1,781,539.00	