

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2025

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		1,214.95000		1,214.95000	0.00000	1,217.19200	1,217.19200		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,237.03000		1,237.03000	0.00000	1,239.35700	1,239.35700		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,259.81900		1,259.81900	0.00000	1,262.13700	1,262.13700		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,282.65300		1,282.65300	0.00000	1,285.02900	1,285.02900		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,305.60400		1,305.60400	0.00000	1,307.98200	1,307.98200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,509.22700		1,509.22700	0.00000	1,513.99500	1,513.99500		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,536.65500		1,536.65500	0.00000	1,541.56500	1,541.56500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,564.96400		1,564.96400	0.00000	1,569.89900	1,569.89900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,593.32800		1,593.32800	0.00000	1,598.37400	1,598.37400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,621.83800		1,621.83800	0.00000	1,626.92400	1,626.92400		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,275.49400		1,275.49400	0.00000	1,279.51000	1,279.51000		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,298.67500		1,298.67500	0.00000	1,302.81100	1,302.81100		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,322.60000		1,322.60000	0.00000	1,326.75700	1,326.75700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,346.57100		1,346.57100	0.00000	1,350.82100	1,350.82100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,370.66600		1,370.66600	0.00000	1,374.94900	1,374.94900		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		9.68441		89.34952	0.00000	9.63451	89.59914		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.78772		90.99536	0.00000	9.73482	91.25287		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.88866		88.89860	0.00000	9.83411	89.15699		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.00221		90.54644	0.00000	9.94474	90.81084		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.13103		88.37336	0.00000	10.07139	88.63953		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		10.33532		86.01336	0.00000	10.27592	86.42898		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.42370		87.59776	0.00000	10.36183	88.02413		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.51372		84.96749	0.00000	10.45025	85.39800		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.60981		86.54186	0.00000	10.54396	86.98140		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.71278		83.82590	0.00000	10.64504	84.27035		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		1,252.99500		1,252.99500	0.00000	1,256.80900	1,256.80900		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,275.76700		1,275.76700	0.00000	1,279.69600	1,279.69600		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,299.27000		1,299.27000	0.00000	1,303.21700	1,303.21700		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,322.81800		1,322.81800	0.00000	1,326.85400	1,326.85400		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,346.48800		1,346.48800	0.00000	1,350.55400	1,350.55400		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		141.68056		141.68056	0.00000	141.65452	141.65452		0.00	0.00	11,051,083.68	78	4,619.00
I2029	On 05/02/2026	Bond Future	0.00		144.29036		144.29036	0.00000	144.26906	144.26906		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.51854		145.51854	0.00000	145.49072	145.49072		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.21764		148.21764	0.00000	148.19126	148.19126		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.38460		149.38460	0.00000	149.35303	149.35303		0.00	0.00	11,651,998.80	78	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		112.46172		112.46172	0.00000	112.65081	112.65081		2.25	0.00	0.00	0	2,442.00
I2031	On 05/02/2026	Bond Future	0.00		112.14212		112.14212	0.00000	112.33878	112.33878		2.17	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.23453		114.23453	0.00000	114.43000	114.43000		2.01	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.92126		113.92126	0.00000	114.12201	114.12201		1.93	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.95963		115.95963	0.00000	116.16022	116.16022		1.79	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		135.42337		135.42337	0.00000	135.57831	135.57831		0.00	0.00	0.00	0	20,246.00
I2033	On 05/02/2026	Bond Future	0.00		137.91785		137.91785	0.00000	138.08073	138.08073		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		138.92516		138.92516	0.00000	139.08518	139.08518		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.50205		141.50205	0.00000	141.66684	141.66684		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.44475		142.44475	0.00000	142.60806	142.60806		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		146.91191		146.91191	0.00000	146.88314	146.88314		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.44716		147.44716	0.00000	147.42324	147.42324		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		150.19844		150.19844	0.00000	150.16763	150.16763		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.77638		150.77638	0.00000	150.74714	150.74714		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.47534		153.47534	0.00000	153.44052	153.44052		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		114.65955		114.65955	0.00000	114.76809	114.76809		5.23	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.95497		113.95497	0.00000	114.06950	114.06950		5.26	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.08111		116.08111	0.00000	116.19294	116.19294		5.23	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.36920		115.36920	0.00000	115.48476	115.48476		5.35	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.43301		117.43301	0.00000	117.54685	117.54685		5.29	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		125.52428		125.52428	0.00000	125.59159	125.59159		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.83646		127.83646	0.00000	127.90966	127.90966		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.92099		127.92099	0.00000	127.99009	127.99009		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.29337		130.29337	0.00000	130.36530	130.36530		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.28867		130.28867	0.00000	130.35803	130.35803		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		126.56562		126.56562	0.00000	126.95772	126.95772		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.47786		126.47786	0.00000	126.88173	126.88173		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		128.83774		128.83774	0.00000	129.24379	129.24379		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		128.76718		128.76718	0.00000	129.18256	129.18256		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.07182		131.07182	0.00000	131.49041	131.49041		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		115.58044		115.58044	0.00000	115.92637	115.92637		7.38	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.89273		114.89273	0.00000	115.24934	115.24934		7.47	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.03647		117.03647	0.00000	117.39469	117.39469		7.49	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.34211		116.34211	0.00000	116.70875	116.70875		7.71	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.42353		118.42353	0.00000	118.79274	118.79274		7.67	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		401.32100		401.32100	0.00000	401.62200	401.62200		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.71300		408.71300	0.00000	409.03500	409.03500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		416.34000		416.34000	0.00000	416.65000	416.65000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.98100		423.98100	0.00000	424.30300	424.30300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.66100		431.66100	0.00000	431.97500	431.97500		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		7.50092	107.22204	0.00000	7.47279	107.25221			0.46	0.00	0.00	0.00	0	71,128.00
R186	On 05/02/2026	Bond Future	0.00		7.54613	103.86711	0.00000	7.50484	103.90164			0.50	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.59311	105.78043	0.00000	7.54183	105.81102			0.42	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.72195	102.41172	0.00000	7.63092	102.44429			0.28	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.80038	104.21975	0.00000	8.54429	104.24944			0.10	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.41970	283.41970	0.00000	283.36454	283.36454			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.28904	283.28904	0.00000	283.24311	283.24311			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.57513	288.57513	0.00000	288.51622	288.51622			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.48796	288.48796	0.00000	288.43183	288.43183			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.65212	293.65212	0.00000	293.58565	293.58565			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.81885	102.86086	0.00000	7.76763	103.04303			3.16	0.00	0.00	0.00	0	121,755.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,140.18000	3.14018	0.00000	3,322.47000	3.32247	3,140.180	2.87	1.00	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,830.69000	4.83069	0.00000	5,012.86000	5.01286	4,830.690	3.14	1.00	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000			3.46	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.84950	100.72222	0.00000	7.79337	100.91147			3.12	0.00	40,288,888.00	0.00	400	74,848.00
R2030	On 07/05/2026	Bond Future	0.00		7.88504	102.57754	0.00000	7.82591	102.76584			2.98	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.93630	100.44599	0.00000	7.87166	100.63912			2.89	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.99234	102.21941	0.00000	7.92332	102.41258			2.69	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.42645	100.07915	0.00000	8.39117	100.24997			4.98	0.00	0.00	0.00	0	131,932.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,572.43000	4.57243	0.00000	4,743.80000	4.74380	4,572.430	4.54	1.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,818.20000	6.81820	0.00000	6,989.02000	6.98902	6,818.200	4.69	1.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			4.95	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.48360	101.89795	0.00000	8.44567	102.07553			4.81	0.00	0.00	0.00	0	31,020.00
R2032	On 07/05/2026	Bond Future	0.00		8.53925	99.61498	0.00000	8.50021	99.79149			4.82	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.60639	101.43832	0.00000	8.56480	101.61948			4.58	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/11/2026	Bond Future	0.00		8.68537		99.07197	0.00000	8.64216	99.25298			4.53	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		8.59764		108.68615	0.00000	8.56754	108.85622			7.13	0.00	0.00	0	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.65892		110.66141	0.00000	8.62660	110.83860			7.31	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.71913		107.65639	0.00000	8.68606	107.83213			7.15	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.78987		109.62673	0.00000	8.75478	109.80715			7.27	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.87129		106.52253	0.00000	8.83505	106.70259			7.06	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		9.09634		100.37211	0.00000	9.04623	100.68011			6.38	0.00	0.00	0	97,300.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,024.78000		4.02478	0.00000	4,342.91000	4.34291	4,024.780		6.21	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,829.65000		4.82965	0.00000	5,141.21000	5.14121	4,829.650		6.22	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,798.08000		5.79808	0.00000	6,106.84000	6.10684	5,798.080		6.29	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.05000		0.00005	0.00000	0.42000	0.00042	0.050		6.35	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.01000		0.00001	0.00000	0.08000	0.00008	0.010		6.47	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,641.65000		7.64165	0.00000	7,949.67000	7.94967	7,641.650		6.56	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,806.84000		7.80684	0.00000	8,114.86000	8.11486	7,806.840		6.59	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.00000		0.00000	0.00000	0.01000	0.00001			6.64	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,572.42000		8.57242	0.00000	8,880.42000	8.88042	8,572.420		6.70	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			6.79	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,501.91000		10.50191	0.00000	10,809.91000	10.80991	10,501.910		7.00	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,554.71000		10.55471	0.00000	10,862.71000	10.86271	10,554.710		7.01	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			7.05	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			7.05	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			7.05	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			7.05	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			7.05	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.17051		102.19629	0.00000	9.11765	102.51360			6.24	0.00	0.00	0	41,250.00
R2035	On 05/02/2026	Bond Future	8.85	Call	707.52000		0.70752	0.00000	1,171.03000	1.17103	707.520		6.33	0.31	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,195.24000		1.19524	0.00000	1,420.51000	1.42051	1,195.240		6.14	(0.44)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,824.51000		5.82451	0.00000	6,216.65000	6.21665	5,824.510		6.14	0.95	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,256.60000		7.25660	0.00000	7,612.25000	7.61225	7,256.600		6.22	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	9.03000		0.00903	0.00000	29.09000	0.02909	9.030		6.29	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,889.87000		9.88987	0.00000	10,215.65000	10.21565	9,889.870		6.37	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.76000		0.00076	0.00000	4.59000	0.00459	0.760		6.39	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.01000	0.00001			6.39	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.23905		99.57570	0.00000	9.18472	99.89442			6.42	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,248.48000		3.24848	0.00000	3,863.18000	3.86318	3,248.480		6.30	0.70	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,325.10000		3.32510	0.00000	3,937.30000	3.93730	3,325.100		6.29	0.71	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,519.98000		3.51998	0.00000	4,125.99000	4.12599	3,519.980		6.28	0.73	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	310.34000		0.31034	0.00000	515.61000	0.51561	310.340		6.26	(0.13)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	295.46000		0.29546	0.00000	496.16000	0.49616	295.460		6.26	(0.12)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	260.69000		0.26069	0.00000	450.26000	0.45026	260.690		6.26	(0.11)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	85.91000		0.08591	0.00000	191.81000	0.19181	85.910		6.35	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	81.28000		0.08128	0.00000	183.96000	0.18396	81.280		6.35	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	70.80000		0.07080	0.00000	165.46000	0.16546	70.800		6.37	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.31783		101.39851	0.00000	9.26086	101.72452			6.26	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	1,826.88	000	1.82688	0.00000	2,569.84	000	2.56984	1,826.880	6.31	0.44	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,037.08	000	2.03708	0.00000	2,786.86	000	2.78686	2,037.080	6.27	0.47	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,469.18	000	1.46918	0.00000	1,880.84	000	1.88084	1,469.180	6.16	(0.37)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,277.88	000	1.27788	0.00000	1,678.57	000	1.67857	1,277.880	6.15	(0.33)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	645.86	000	0.64586	0.00000	965.44	000	0.96544	645.860	6.14	(0.20)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	548.20	000	0.54820	0.00000	849.04	000	0.84904	548.200	6.14	(0.18)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.40842		98.68917	0.00000	9.34953		99.01764		6.38	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		9.61803		94.78166	0.00000	9.56807		95.10327		7.23	0.00	0.00	0	170,747.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,435.61	000	5.43561	0.00000	5,760.07	000	5.76007	5,435.610	7.00	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,322.63	000	8.32263	0.00000	8,644.26	000	8.64426	8,322.630	7.39	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		7.78	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.69816		92.24567	0.00000	9.64574		92.57663		7.40	0.00	0.00	0	25,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	7,197.76	000	7.19776	0.00000	7,591.84	000	7.59184	7,197.760	7.23	0.98	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,922.58	000	9.92258	0.00000	10,270.47	000	10.27047	9,922.580	7.35	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.02	000	0.00002	0.00000	0.68	000	0.00068	0.020	7.43	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.07	000	0.00007		7.43	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.78256		93.94484	0.00000	9.72878		94.27779		7.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,026.54	000	7.02654	0.00000	7,553.54	000	7.55354	7,026.540	7.20	0.92	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.81	000	0.00181	0.00000	16.20	000	0.01620	1.810	7.32	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.87818		91.40445	0.00000	9.82201		91.74478		7.66	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,941.36	000	2.94136	0.00000	3,743.25	000	3.74325	2,941.360	7.58	0.57	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	740.75	000	0.74075	0.00000	1,117.32	000	1.11732	740.750	7.51	(0.20)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	250.58	000	0.25058	0.00000	499.97	000	0.49997	250.580	7.60	(0.08)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.97370		93.01760	0.00000	9.91587		93.36083		7.56	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	1,737.43	000	1.73743	0.00000	2,542.54	000	2.54254	1,737.430	7.80	0.36	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,170.70	000	2.17070	0.00000	2,689.96	000	2.68996	2,170.700	7.51	(0.40)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,005.82	000	1.00582	0.00000	1,471.30	000	1.47130	1,005.820	7.48	(0.23)	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		9.68948		109.67681	0.00000	9.63452		110.09285		6.97	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	9,149.47	000	9.14947	0.00000	9,565.54	000	9.56554	9,149.470	7.12	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		7.51	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.77455		111.66998	0.00000	9.71692		112.09767		6.85	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.85964		108.24225	0.00000	9.80042		108.67303		7.24	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.95350		110.22322	0.00000	9.89171		110.66336		7.25	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.05504		106.68817	0.00000	9.99130		107.13245		7.32	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		10.02471		94.81363	0.00000	9.96476		95.23915		7.96	0.00	0.00	0	48,630.00
R2040	On 05/02/2026	Bond Future	0.00		10.11048		92.02780	0.00000	10.04790		92.46448		8.20	0.00	0.00	0	45,911.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,615.09	000	2.61509	0.00000	3,316.21	000	3.31621	2,615.090	8.05	0.66	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	308.78	000	0.30878	0.00000	497.69	000	0.49769	308.780	8.00	(0.14)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	75.69	000	0.07569	0.00000	172.19	000	0.17219	75.690	8.03	(0.04)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,853.31	000	10.85331	0.00000	11,308.51	000	11.30851	10,853.310	8.20	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.07	000	0.00007		8.25	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.20003		93.72292	0.00000	10.13580		94.16354		8.18	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						
R2040	On 07/05/2026	Bond Future	10.70	Call	4,276.99	0000	4.27699	0.00000	5,071.10	0000	5.07110	4,276.990	8.02	0.73	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	83.37	0000	0.08337	0.00000	221.93	0000	0.22193	83.370	8.06	(0.04)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	19.49	0000	0.01949	0.00000	83.68	0000	0.08368	19.490	8.15	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.30014		90.92780	0.00000	10.23330		91.37779		8.55	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.39928		92.53226	0.00000	10.33051		92.98705		8.47	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	1,948.59	0000	1.94859	0.00000	2,967.72	0000	2.96772	1,948.590	8.61	0.36	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,371.85	0000	2.37185	0.00000	2,954.45	0000	2.95445	2,371.850	8.39	(0.40)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,107.63	0000	1.10763	0.00000	1,616.75	0000	1.61675	1,107.630	8.40	(0.23)	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		10.21405		90.42244	0.00000	10.15413		90.86932		8.72	0.00	361,689,760.00	4,000	124,103.00
R2044	On 06/11/2025	Bond Future	11.25	Call	7,200.24	0000	7.20024	0.00000	7,647.99	0000	7.64799	7,200.240	8.47	1.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.96	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		9.20	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		9.39	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		9.44	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.29732		87.68203	0.00000	10.23495		88.14027		9.00	0.00	0.00	0	6,058.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,109.85	0000	1.10985	0.00000	1,783.92	0000	1.78392	1,109.850	9.12	0.37	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,604.23	0000	4.60423	0.00000	5,271.10	0000	5.27110	4,604.230	8.79	0.85	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	107.42	0000	0.10742	0.00000	229.42	0000	0.22942	107.420	8.77	(0.06)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	50.82	0000	0.05082	0.00000	128.96	0000	0.12896	50.820	8.83	(0.03)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	41.76	0000	0.04176	0.00000	110.89	0000	0.11089	41.760	8.85	(0.02)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.38372		89.29707	0.00000	10.31979		89.75984		8.99	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.47955		86.54618	0.00000	10.41319		87.01866		9.42	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.57385		88.07324	0.00000	10.50568		88.55111		9.36	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		10.17854		89.21295	0.00000	10.11863		89.68537		9.22	0.00	22,303,237.50	250	122,324.00
R2048	On 05/02/2026	Bond Future	0.00		10.25988		90.83430	0.00000	10.19758		91.31857		9.07	0.00	0.00	0	143,775.00
R2048	On 05/02/2026	Bond Future	9.50	Call	296.48	0000	0.29648	0.00000	729.41	0000	0.72941	296.480	9.77	0.12	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,071.27	0000	1.07127	0.00000	1,758.57	0000	1.75857	1,071.270	9.24	0.35	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	1,109.75	0000	1.10975	0.00000	1,395.75	0000	1.39575	1,109.750	8.95	(0.35)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.33630		88.06780	0.00000	10.27252		88.55707		9.53	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.42018		89.67988	0.00000	10.35412		90.17933		9.52	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.51079		86.82654	0.00000	10.44293		87.33194		9.93	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		10.05155		115.90273	0.00000	9.99159		116.53204		9.34	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.12591		118.00904	0.00000	10.06359		118.65417		9.19	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.19952		114.32103	0.00000	10.13568		114.97290		9.66	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.27919		116.41310	0.00000	10.21307		117.07855		9.65	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.36359		112.60932	0.00000	10.29566		113.28271		10.09	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		9.34553		80.41466	0.00000	9.29551		80.69835		7.41	0.00	0.00	0	35,545.00
R209	On 05/02/2026	Bond Future	0.00		9.41655		81.87608	0.00000	9.36416		82.16790		7.26	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.48700		80.23280	0.00000	9.43330		80.52647		7.50	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.56571		81.70147	0.00000	9.50975		82.00162		7.42	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.65170		79.99463	0.00000	9.59409		80.29747		7.57	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

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
R209/R186	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	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	0.00	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	0.00	0.00	0	0.00
R210	On	06/11/2025	Bond Future	0.00		253.81278	253.81278	0.00000	253.76648	253.76648		0.00	0.00	0.00	0.00	0	1,203.00
R210	On	05/02/2026	Bond Future	0.00		258.48807	258.48807	0.00000	258.45026	258.45026		0.00	0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		259.82354	259.82354	0.00000	259.77404	259.77404		0.00	0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		264.64240	264.64240	0.00000	264.59552	264.59552		0.00	0.00	0.00	0.00	0	0.00
R210	On	05/11/2026	Bond Future	0.00		265.83812	265.83812	0.00000	265.78203	265.78203		0.00	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	0.00	0	0.00
R213	On	06/11/2025	Bond Future	0.00		8.12442	96.60944	0.00000	8.07367	96.81863		4.32	0.00	0.00	0.00	0	84,123.00
R213	On	05/02/2026	Bond Future	0.00		8.17441	98.36521	0.00000	8.11969	98.58173		4.13	0.00	0.00	0.00	0	18.00
R213	On	07/05/2026	Bond Future	0.00		8.21616	96.62544	0.00000	8.15918	96.84174		4.03	0.00	0.00	0.00	0	0.00
R213	On	06/08/2026	Bond Future	0.00		8.27010	98.39457	0.00000	8.20901	98.61616		3.76	0.00	0.00	0.00	0	0.00
R213	On	05/11/2026	Bond Future	0.00		8.34253	96.58357	0.00000	8.27823	96.80587		3.68	0.00	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	0.00	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	0.00	0	0.00
R214	On	06/11/2025	Bond Future	0.00		10.00334	74.11693	0.00000	9.94342	74.48888		8.79	0.00	1,111,753.95	0.00	15	37,101.00
R214	On	05/02/2026	Bond Future	0.00		10.08400	75.46391	0.00000	10.02167	75.84537		8.64	0.00	0.00	0.00	0	0.00
R214	On	07/05/2026	Bond Future	0.00		10.15985	73.55596	0.00000	10.09607	73.94117		9.03	0.00	0.00	0.00	0	0.00
R214	On	06/08/2026	Bond Future	0.00		10.24352	74.90251	0.00000	10.17745	75.29583		9.02	0.00	0.00	0.00	0	0.00
R214	On	05/11/2026	Bond Future	0.00		10.33475	72.92949	0.00000	10.26692	73.32729		9.37	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													448,096,721.93			4,821	1,776,983.00
Grand Total:													448,096,721.93			4,821	1,776,983.00