

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/10/2025

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		1,213.56400		1,213.56400	0.00000	1,213.93900	1,213.93900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,235.62400		1,235.62400	0.00000	1,236.00500	1,236.00500		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,258.39000		1,258.39000	0.00000	1,258.77700	1,258.77700		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,281.20800		1,281.20800	0.00000	1,281.60000	1,281.60000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,304.14700		1,304.14700	0.00000	1,304.54200	1,304.54200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,504.04300		1,504.04300	0.00000	1,506.31600	1,506.31600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,531.38300		1,531.38300	0.00000	1,533.69500	1,533.69500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,559.59800		1,559.59800	0.00000	1,561.95300	1,561.95300		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,587.87900		1,587.87900	0.00000	1,590.27200	1,590.27200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,616.30700		1,616.30700	0.00000	1,618.74000	1,618.74000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,270.20800		1,270.20800	0.00000	1,272.52400	1,272.52400		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,293.29800		1,293.29800	0.00000	1,295.65400	1,295.65400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,317.12600		1,317.12600	0.00000	1,319.52500	1,319.52500		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,341.01000		1,341.01000	0.00000	1,343.45000	1,343.45000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,365.01900		1,365.01900	0.00000	1,367.49900	1,367.49900		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		9.74295		89.05782	0.00000	9.71876	89.17821		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.84894		90.69853	0.00000	9.82364	90.82105		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.95274		88.59630	0.00000	9.92626	88.72106		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.06931		90.23900	0.00000	10.04159	90.36584		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.20134		88.06087	0.00000	10.17230	88.18977		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		10.42931		85.36187	0.00000	10.38990	85.63413		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.52089		86.93442	0.00000	10.48014	87.21160		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.61431		84.29188	0.00000	10.57213	84.57419		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.71389		85.85409	0.00000	10.67025	86.14144		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.82051		83.12629	0.00000	10.77534	83.41856		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		1,248.04800		1,248.04800	0.00000	1,250.20900	1,250.20900		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,270.73400		1,270.73400	0.00000	1,272.93400	1,272.93400		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,294.14700		1,294.14700	0.00000	1,296.38700	1,296.38700		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,317.61400		1,317.61400	0.00000	1,319.89200	1,319.89200		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,341.20400		1,341.20400	0.00000	1,343.51900	1,343.51900		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		141.92368		141.92368	0.00000	141.66248	141.66248		0.00	0.00	13,624,673.28	96	4,523.00
I2029	On 05/02/2026	Bond Future	0.00		144.53824		144.53824	0.00000	144.27210	144.27210		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.77158		145.77158	0.00000	145.50020	145.50020		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.47609		148.47609	0.00000	148.19928	148.19928		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.64926		149.64926	0.00000	149.36675	149.36675		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option				
I2031	On 06/11/2025	Bond Future	0.00		112.42829		112.42829	0.00000	112.40580	112.40580		2.25	0.00	0.00	0 2,442.00
I2031	On 05/02/2026	Bond Future	0.00		112.10859		112.10859	0.00000	112.08536	112.08536		2.17	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		114.20057		114.20057	0.00000	114.17680	114.17680		2.01	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		113.88816		113.88816	0.00000	113.86320	113.86320		1.93	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		115.92651		115.92651	0.00000	115.90081	115.90081		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		135.57131		135.57131	0.00000	135.49736	135.49736		0.00	0.00	0.00	0 20,091.00
I2033	On 05/02/2026	Bond Future	0.00		138.06884		138.06884	0.00000	137.99341	137.99341		0.00	0.00	0.00	0 155.00
I2033	On 07/05/2026	Bond Future	0.00		139.07945		139.07945	0.00000	139.00225	139.00225		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		141.65981		141.65981	0.00000	141.58084	141.58084		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		142.60685		142.60685	0.00000	142.52577	142.52577		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		146.52520		146.52520	0.00000	146.34437	146.34437		0.00	0.00	0.00	0 2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.05389		147.05389	0.00000	146.86935	146.86935		0.00	0.00	0.00	0 163.00
I2038	On 07/05/2026	Bond Future	0.00		149.79798		149.79798	0.00000	149.60995	149.60995		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		150.37012		150.37012	0.00000	150.17772	150.17772		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		153.06252		153.06252	0.00000	152.86626	152.86626		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		114.57772		114.57772	0.00000	114.55336	114.55336		5.23	0.00	0.00	0 0.00
I2043	On 05/02/2026	Bond Future	0.00		113.87207		113.87207	0.00000	113.84694	113.84694		5.26	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		115.99696		115.99696	0.00000	115.97128	115.97128		5.23	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		115.28514		115.28514	0.00000	115.25819	115.25819		5.35	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		117.34801		117.34801	0.00000	117.32023	117.32023		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		125.30236		125.30236	0.00000	125.45923	125.45923		0.00	0.00	0.00	0 11,659.00
I2046	On 05/02/2026	Bond Future	0.00		127.61081		127.61081	0.00000	127.77040	127.77040		0.00	0.00	0.00	0 12,207.00
I2046	On 07/05/2026	Bond Future	0.00		127.69186		127.69186	0.00000	127.85396	127.85396		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		130.06040		130.06040	0.00000	130.22541	130.22541		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		130.05375		130.05375	0.00000	130.22068	130.22068		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		126.82871		126.82871	0.00000	127.01012	127.01012		0.00	0.00	0.00	0 7,481.00
I2050	On 05/02/2026	Bond Future	0.00		126.74606		126.74606	0.00000	126.93057	126.93057		0.00	0.00	0.00	0 10,839.00
I2050	On 07/05/2026	Bond Future	0.00		129.11105		129.11105	0.00000	129.29907	129.29907		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		129.04705		129.04705	0.00000	129.23784	129.23784		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		131.35749		131.35749	0.00000	131.55140	131.55140		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		115.99839		115.99839	0.00000	115.60513	115.60513		7.38	0.00	0.00	0 0.00
I2058	On 05/02/2026	Bond Future	0.00		115.31904		115.31904	0.00000	114.91808	114.91808		7.47	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		117.47077		117.47077	0.00000	117.06223	117.06223		7.49	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		116.78635		116.78635	0.00000	116.36939	116.36939		7.71	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		118.87614		118.87614	0.00000	118.45156	118.45156		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		401.45700		401.45700	0.00000	401.46800	401.46800		0.00	0.00	0.00	0 762.00
IGOV	On 05/02/2026	Index Future	0.00		408.85400		408.85400	0.00000	408.86400	408.86400		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		416.48400		416.48400	0.00000	416.49400	416.49400		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		424.13200		424.13200	0.00000	424.14100	424.14100		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		431.81900		431.81900	0.00000	431.82800	431.82800		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		7.50002	107.22301	0.00000	7.50581	107.21680			0.46	0.00	41,173,635.84		384	70,706.00
R186	On 05/02/2026	Bond Future	0.00		7.54470	103.86830	0.00000	7.55239	103.86188			0.50	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.59088	105.78176	0.00000	7.60195	105.77515			0.42	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.71676	102.41358	0.00000	7.73626	102.40660			0.28	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.77919	104.22221	0.00000	8.84286	104.21482			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		283.24850	283.24850	0.00000	283.47966	283.47966			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.11534	283.11534	0.00000	283.35063	283.35063			0.00	0.00	0.00	0.00	0	274.00
R202	On 07/05/2026	Bond Future	0.00		288.39856	288.39856	0.00000	288.63793	288.63793			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.31104	288.31104	0.00000	288.55336	288.55336			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.47380	293.47380	0.00000	293.71961	293.71961			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		7.84874	102.75473	0.00000	7.83891	102.78962			3.16	0.00	102,754,730.00		1,000	120,755.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,034.04000	3.03404	0.00000	3,068.93000	3.06893	3,034.040	2.87	1.00	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,724.56000	4.72456	0.00000	4,759.45000	4.75945	4,724.560	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		7.88154	100.61438	0.00000	7.87101	100.64981			3.12	0.00	0.00	0.00	0	74,850.00
R2030	On 07/05/2026	Bond Future	0.00		7.91955	102.46784	0.00000	7.90822	102.50384			2.98	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.97360	100.33475	0.00000	7.96138	100.37117			2.89	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.03267	102.10675	0.00000	8.01949	102.14355			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		8.45563	99.93814	0.00000	8.45120	99.95953			4.98	0.00	0.00	0.00	0	122,929.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,431.41000	4.43141	0.00000	4,452.80000	4.45280	4,431.410	4.54	1.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,677.19000	6.67719	0.00000	6,698.58000	6.69858	6,677.190	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		8.51428	101.75460	0.00000	8.50964	101.77626			4.81	0.00	0.00	0.00	0	38,937.00
R2032	On 07/05/2026	Bond Future	0.00		8.57159	99.46907	0.00000	8.56670	99.49111			4.82	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.64046	101.29023	0.00000	8.63534	101.31247			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		8.72130		98.92177	0.00000	8.71595	98.94412			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		8.62164		108.55079	0.00000	8.61725	108.57553			7.13	0.00	0.00	0	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.68407		110.52379	0.00000	8.67948	110.54889			7.31	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.74553		107.51637	0.00000	8.74072	107.54186			7.15	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.81755		109.48468	0.00000	8.81254	109.51038			7.27	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.90034		106.37848	0.00000	8.89511	106.40440			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		9.14530		100.07240	0.00000	9.12083	100.22204			6.38	0.00	205,548,709.60	2,054	96,202.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,724.62000		3.72462	0.00000	3,873.88000	3.87388	3,724.620		6.21	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,529.74000		4.52974	0.00000	4,679.33000	4.67933	4,529.740		6.22	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,498.32000		5.49832	0.00000	5,647.96000	5.64796	5,498.320		6.29	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.03000		0.00003	0.00000	0.02000	0.00002	0.030		6.35	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.47	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,341.94000		7.34194	0.00000	7,491.58000	7.49158	7,341.940		6.56	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,507.13000		7.50713	0.00000	7,656.77000	7.65677	7,507.130		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	0.00000	0.00000			6.64	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,272.71000		8.27271	0.00000	8,422.35000	8.42235	8,272.710		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	10,202.20000		10.20220	0.00000	10,351.84000	10.35184	10,202.200		7.00	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,255.00000		10.25500	0.00000	10,404.64000	10.40464	10,255.000		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		9.22153		101.89130	0.00000	9.19604	102.04352			6.24	0.00	489,078,240.00	4,800	37,602.00
R2035	On 05/02/2026	Bond Future	8.85	Call	597.45000		0.59745	0.00000	645.70000	0.64570	597.450		6.33	0.27	40,544,334.21	16,000	0.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,310.42000		1.31042	0.00000	1,245.69000	1.24569	1,310.420		6.14	(0.47)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,528.43000		5.52843	0.00000	5,674.51000	5.67451	5,528.430		6.14	0.95	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,954.61000		6.95461	0.00000	7,104.57000	7.10457	6,954.610		6.22	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	10.08000		0.01008	0.00000	9.21000	0.00921	10.080		6.29	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,585.15000		9.58515	0.00000	9,737.11000	9.73711	9,585.150		6.37	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.83000		0.00083	0.00000	0.75000	0.00075	0.830		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	0.00000	0.00000			6.39	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.29220		99.26520	0.00000	9.26564	99.42020			6.42	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,019.19000		3.01919	0.00000	3,128.85000	3.12885	3,019.190		6.30	0.68	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,093.29000		3.09329	0.00000	3,204.27000	3.20427	3,093.290		6.29	0.68	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,282.04000		3.28204	0.00000	3,396.26000	3.39626	3,282.040		6.28	0.71	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	342.39000		0.34239	0.00000	323.56000	0.32356	342.390		6.26	(0.14)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	326.15000		0.32615	0.00000	308.07000	0.30807	326.150		6.26	(0.14)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	288.15000		0.28815	0.00000	271.88000	0.27188	288.150		6.26	(0.12)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	95.64000		0.09564	0.00000	89.56000	0.08956	95.640		6.35	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	90.52000		0.09052	0.00000	84.73000	0.08473	90.520		6.35	(0.05)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	78.89000		0.07889	0.00000	73.78000	0.07378	78.890		6.37	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.37324		101.08280	0.00000	9.34554	101.24046			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	1,676.95	0000	1.67695	0.00000	1,747.14	0000	1.74714	1,676.950	6.31	0.42	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	1,876.06	0000	1.87606	0.00000	1,951.77	0000	1.95177	1,876.060	6.27	0.45	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,573.71	0000	1.57371	0.00000	1,517.15	0000	1.51715	1,573.710	6.16	(0.39)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,372.14	0000	1.37214	0.00000	1,320.87	0000	1.32087	1,372.140	6.15	(0.35)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	700.42	0000	0.70042	0.00000	669.97	0000	0.66997	700.420	6.14	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	595.76	0000	0.59576	0.00000	569.06	0000	0.56906	595.760	6.14	(0.19)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.46618		98.36840	0.00000	9.43731		98.52856		6.38	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		9.68197		94.37226	0.00000	9.65759		94.52807		7.23	0.00	277,454,444.40	2,940	169,219.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,026.16	0000	5.02616	0.00000	5,181.94	0000	5.18194	5,026.160	7.00	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,913.23	0000	7.91323	0.00000	8,069.04	0000	8.06904	7,913.230	7.39	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		7.78	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.76451		91.82908	0.00000	9.73922		91.98757		7.40	0.00	0.00	0	26,978.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,788.03	0000	6.78803	0.00000	6,943.24	0000	6.94324	6,788.030	7.23	0.97	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,506.72	0000	9.50672	0.00000	9,664.83	0000	9.66483	9,506.720	7.35	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.03000		0.00003	0.00000	0.02000		0.00002	0.030	7.43	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000		0.00000	0.00000	0.00000		0.00000		7.43	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.85147		93.52061	0.00000	9.82520		93.68203		7.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,630.33	0000	6.63033	0.00000	6,779.64	0000	6.77964	6,630.330	7.20	0.91	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	2.15000		0.00215	0.00000	1.99000		0.00199	2.150	7.32	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.94981		90.97292	0.00000	9.92251		91.13706		7.66	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,685.64	0000	2.68564	0.00000	2,779.39	0000	2.77939	2,685.640	7.58	0.54	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	821.09	0000	0.82109	0.00000	788.05	0000	0.78805	821.090	7.51	(0.22)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	282.30	0000	0.28230	0.00000	268.91	0000	0.26891	282.300	7.60	(0.09)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.04804		92.57894	0.00000	10.01972		92.74571		7.56	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	1,571.77	0000	1.57177	0.00000	1,631.70	0000	1.63170	1,571.770	7.80	0.33	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,337.77	0000	2.33777	0.00000	2,271.18	0000	2.27118	2,337.770	7.51	(0.43)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,099.61	0000	1.09961	0.00000	1,061.58	0000	1.06158	1,099.610	7.48	(0.25)	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		9.74827		109.23427	0.00000	9.72394		109.41710		6.97	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,706.93	0000	8.70693	0.00000	8,889.76	0000	8.88976	8,706.930	7.12	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		7.51	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.83558		111.21966	0.00000	9.81032		111.40572		6.85	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.92304		107.78377	0.00000	9.89681		107.97312		7.24	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.01938		109.75676	0.00000	9.99212		109.94943		7.25	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.12347		106.21411	0.00000	10.09517		106.40980		7.32	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 06/11/2025	Bond Future	0.00		101.16000		101.16000	0.00000	101.16000		101.16000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		102.99000		102.99000	0.00000	102.99000		102.99000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		99.91000		99.91000	0.00000	99.91000		99.91000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		101.74000		101.74000	0.00000	101.74000		101.74000		0.00	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		98.56000		98.56000	0.00000	98.56000		98.56000		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		10.11877		94.15170	0.00000	10.07933		94.42841		7.96	0.00	8,379,501.30	89	48,554.00
R2040	On 05/02/2026	Bond Future	0.00		10.20789		91.35402	0.00000	10.16705		91.63563		8.20	0.00	332,528,632.80	3,640	43,811.00
R2040	On 05/02/2026	Bond Future	9.80	Call	654.66	0000	0.65466	0.00000	737.44	0000	0.73744	654.660	8.33	0.26	37,215,540.68	14,000	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,161.94	0000	2.16194	0.00000	2,342.12	0000	2.34212	2,161.940	8.05	0.60	0.00	0	680.00

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	05/02/2026	Bond Future	10.75 Put	398.45	0000	0.39	845	0.00	0000	355.45	0000	0.35545	398.450	8.00		(0.18)	0.00		0	8,180.00
R2040	On	05/02/2026	Bond Future	11.15 Put	102.00	0000	0.10	200	0.00	0000	88.81	0000	0.08881	102.000	8.03		(0.06)	0.00		0	680.00
R2040	On	05/02/2026	Bond Future	11.82 Call	10,181.35	0000	10.18	1350	0.00	0000	10,461.97	0000	10.46197	10,181.350	8.20		1.00	0.00		0	475.00
R2040	On	05/02/2026	Bond Future	13.23 Put	0.00	0000	0.00	0000	0.00	0000	0.00	0000	0.00000		8.25		0.00	0.00		0	475.00
R2040	On	07/05/2026	Bond Future	0.00	10.30	0094	93.03	682	0.00	0000	10.25	863	93.32	358	8.18		0.00	0.00		0	0.00
R2040	On	07/05/2026	Bond Future	10.70 Call	3,768.10	0000	3.76	810	0.00	0000	3,974.51	0000	3.97451	3,768.100	8.02		0.69	0.00		0	1,460.00
R2040	On	07/05/2026	Bond Future	11.72 Put	106.27	0000	0.10	627	0.00	0000	95.23	0000	0.09523	106.270	8.06		(0.05)	0.00		0	1,460.00
R2040	On	07/05/2026	Bond Future	12.22 Put	25.52	0000	0.02	552	0.00	0000	22.53	0000	0.02253	25.520	8.15		(0.01)	0.00		0	1,460.00
R2040	On	06/08/2026	Bond Future	0.00	10.40	481	90.22	953	0.00	0000	10.36	093	90.52	131	8.55		0.00	0.00		0	0.00
R2040	On	05/11/2026	Bond Future	0.00	10.50	766	91.82	214	0.00	0000	10.46	222	92.11	889	8.47		0.00	0.00		0	0.00
R2040	On	05/11/2026	Bond Future	9.91 Call	1,686.83	0000	1.68	683	0.00	0000	1,790.70	0000	1.79070	1,686.830	8.61		0.33	0.00		0	2,300.00
R2040	On	05/11/2026	Bond Future	10.67 Put	2,649.01	0000	2.64	901	0.00	0000	2,527.56	0000	2.52756	2,649.010	8.39		(0.43)	0.00		0	2,300.00
R2040	On	05/11/2026	Bond Future	11.27 Put	1,265.86	0000	1.26	586	0.00	0000	1,195.36	0000	1.19536	1,265.860	8.40		(0.25)	0.00		0	2,300.00
R2040	On	31/01/2040	Price Contribution	0.00	100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00000		0.00		0.00	0.00		0	0.00
R2042	On	06/11/2025	Bond Future	0.00	101.58	0000	101.58	0000	0.00	0000	101.58	0000	101.58	0000	0.00		0.00	0.00		0	0.00
R2042	On	05/02/2026	Bond Future	0.00	103.43	0000	103.43	0000	0.00	0000	103.43	0000	103.43	0000	0.00		0.00	0.00		0	0.00
R2042	On	07/05/2026	Bond Future	0.00	100.23	0000	100.23	0000	0.00	0000	100.23	0000	100.23	0000	0.00		0.00	0.00		0	0.00
R2042	On	06/08/2026	Bond Future	0.00	102.06	0000	102.06	0000	0.00	0000	102.06	0000	102.06	0000	0.00		0.00	0.00		0	0.00
R2042	On	05/11/2026	Bond Future	0.00	98.76	0000	98.76	0000	0.00	0000	98.76	0000	98.76	0000	0.00		0.00	0.00		0	0.00
R2042	On	31/03/2042	Price Contribution	0.00	100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00000		0.00		0.00	0.00		0	0.00
R2044	On	06/11/2025	Bond Future	0.00	10.32	324	89.61	709	0.00	0000	10.27	371	89.98	098	8.72		0.00	0.00		0	124,103.00
R2044	On	06/11/2025	Bond Future	11.25 Call	6,394.93	0000	6.39	493	0.00	0000	6,758.77	0000	6.75877	6,394.930	8.47		1.00	0.00		0	11,000.00
R2044	On	06/11/2025	Bond Future	11.75 Put	0.00	0000	0.00	0000	0.00	0000	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	0.00	0000	0.00	0000	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	0.00	0000	0.00	0000	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	0.00	0000	0.00	0000	0.00	0000	0.00000		9.44		0.00	0.00		0	5,800.00
R2044	On	05/02/2026	Bond Future	0.00	10.41	019	86.86	213	0.00	0000	10.35	899	87.23	257	9.00		0.00	0.00		0	6,058.00
R2044	On	05/02/2026	Bond Future	10.07 Call	810.07	0000	0.81	007	0.00	0000	932.57	0000	0.93257	810.070	9.12		0.30	0.00		0	9,000.00
R2044	On	05/02/2026	Bond Future	10.90 Call	3,909.59	0000	3.90	959	0.00	0000	4,215.32	0000	4.21532	3,909.590	8.79		0.80	0.00		0	9,000.00
R2044	On	05/02/2026	Bond Future	11.25 Put	152.48	0000	0.15	248	0.00	0000	128.29	0000	0.12829	152.480	8.77		(0.08)	0.00		0	4,500.00
R2044	On	05/02/2026	Bond Future	11.45 Put	73.84	0000	0.07	384	0.00	0000	61.22	0000	0.06122	73.840	8.83		(0.04)	0.00		0	9,000.00
R2044	On	05/02/2026	Bond Future	11.50 Put	61.02	0000	0.06	102	0.00	0000	50.41	0000	0.05041	61.020	8.85		(0.04)	0.00		0	4,500.00
R2044	On	07/05/2026	Bond Future	0.00	10.50	040	88.46	218	0.00	0000	10.44	746	88.83	944	8.99		0.00	0.00		0	0.00
R2044	On	06/08/2026	Bond Future	0.00	10.60	032	85.69	642	0.00	0000	10.54	552	86.08	039	9.42		0.00	0.00		0	0.00
R2044	On	05/11/2026	Bond Future	0.00	10.69	864	87.20	897	0.00	0000	10.64	202	87.59	944	9.36		0.00	0.00		0	0.00
R2044	On	31/01/2044	Price Contribution	0.00	100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00000		0.00		0.00	0.00		0	0.00
R2048	On	06/11/2025	Bond Future	0.00	10.28	271	88.40	136	0.00	0000	10.23	316	88.78	585	9.22		0.00	199,787,073.60		2,260	121,978.00
R2048	On	05/02/2026	Bond Future	0.00	10.36	749	90.00	814	0.00	0000	10.31	631	90.39	945	9.07		0.00	0.00		0	143,775.00
R2048	On	05/02/2026	Bond Future	9.50 Call	194.78	0000	0.19	478	0.00	0000	235.56	0000	0.23556	194.780	9.77		0.09	0.00		0	1,400.00
R2048	On	05/02/2026	Bond Future	10.00 Call	784.60	0000	0.78	460	0.00	0000	906.94	0000	0.90694	784.600	9.24		0.28	0.00		0	1,400.00
R2048	On	05/02/2026	Bond Future	10.48 Put	1,394.43	0000	1.39	443	0.00	0000	1,246.16	0000	1.24616	1,394.430	8.95		(0.42)	0.00		0	1,400.00
R2048	On	07/05/2026	Bond Future	0.00	10.44	736	87.22	654	0.00	0000	10.39	453	87.62	503	9.53		0.00	0.00		0	260.00
R2048	On	06/08/2026	Bond Future	0.00	10.53	492	88.82	357	0.00	0000	10.48	033	89.22	922	9.52		0.00	0.00		0	0.00
R2048	On	05/11/2026	Bond Future	0.00	10.62	929	85.95	558	0.00	0000	10.57	291	86.36	814	9.93		0.00	0.00		0	0.00
R2048	On	28/02/2048	Price Contribution	0.00	100.00	0000	0.00	0000	0.00	0000	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	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R2053	On 07/05/2026	Bond Future	0.00		10.31611		113.14712	0.00000	10.26320	113.67722		9.66		0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.39963		115.21828	0.00000	10.34497	115.75778		9.65		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.48802		111.39389	0.00000	10.43154	111.94272		10.09		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		9.40458		80.08143	0.00000	9.38012	80.21924		7.41		0.00	0.00	0	33,386.00
R209	On 05/02/2026	Bond Future	0.00		9.47775		81.53693	0.00000	9.45240	81.67719		7.26		0.00	0.00	0	2,303.00
R209	On 07/05/2026	Bond Future	0.00		9.55047		79.88748	0.00000	9.52418	80.03028		7.50		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.63154		81.35022	0.00000	9.60428	81.49543		7.42		0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.71998		79.63760	0.00000	9.69171	79.78517		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		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		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	0.00	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	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	0.00
R210	On 06/11/2025	Bond Future	0.00		253.61740		253.61740	0.00000	253.74458	253.74458		0.00		0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.28970		258.28970	0.00000	258.41894	258.41894		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.62261		259.62261	0.00000	259.75359	259.75359		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.43898		264.43898	0.00000	264.57178	264.57178		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.63438		265.63438	0.00000	265.76793	265.76793		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		8.15379		96.48864	0.00000	8.14419	96.52810		4.32		0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.20552		98.24237	0.00000	8.19536	98.28247		4.13		0.00	0.00	0	18.00
R213	On 07/05/2026	Bond Future	0.00		8.24916		96.50045	0.00000	8.23839	96.54122		4.03		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.30515		98.26772	0.00000	8.29374	98.30899		3.76		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.37981		96.45497	0.00000	8.36769	96.49675		3.68		0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.09743		73.53832	0.00000	10.05797	73.78017		8.79		0.00	21,105,497.84	287	37,193.00
R214	On 05/02/2026	Bond Future	0.00		10.18116		74.87496	0.00000	10.14041	75.12113		8.64		0.00	0.00	0	1,305.00
R214	On 07/05/2026	Bond Future	0.00		10.26012		72.95622	0.00000	10.21807	73.20686		9.03		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.34708		74.29212	0.00000	10.30365	74.54720		9.02		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.44168		72.30868	0.00000	10.39684	72.56807		9.37		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 :													1,872,488,265.55			48,450	1,772,849.00
Grand Total:													1,872,488,265.55			48,450	1,772,849.00