

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2025

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		1,223.26700		1,223.26700	0.00000	1,219.06400	1,219.06400		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,245.44600		1,245.44600	0.00000	1,241.16400	1,241.16400		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,268.43400		1,268.43400	0.00000	1,264.07200	1,264.07200		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,291.32800		1,291.32800	0.00000	1,286.87800	1,286.87800		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,314.31600		1,314.31600	0.00000	1,309.77700	1,309.77700		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,524.82800		1,524.82800	0.00000	1,514.89600	1,514.89600		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,552.47500		1,552.47500	0.00000	1,542.35900	1,542.35900		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,581.13000		1,581.13000	0.00000	1,570.82700	1,570.82700		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,609.66800		1,609.66800	0.00000	1,599.16700	1,599.16700		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,638.32400		1,638.32400	0.00000	1,627.62300	1,627.62300		0.00		0.00	0	0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,287.04700		1,287.04700	0.00000	1,279.78800	1,279.78800		0.00		0.00	0	76.00	
ALBI	On 05/02/2026	Index Future	0.00		1,310.38300		1,310.38300	0.00000	1,302.98800	1,302.98800		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,334.56900		1,334.56900	0.00000	1,327.03800	1,327.03800		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,358.65700		1,358.65700	0.00000	1,350.98000	1,350.98000		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,382.84400		1,382.84400	0.00000	1,375.01900	1,375.01900		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	0.00	
ES33	On 06/11/2025	Bond Future	0.00		9.54967		90.02560	0.00000	9.64664	89.53838		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		9.64751		91.67998	0.00000	9.74901	91.18370		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		9.74120		89.59929	0.00000	9.84745	89.09372		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.84913		91.25293	0.00000	9.96060	90.73777		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.97233		89.08388	0.00000	10.08935	88.55927		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	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	0.00	
ES42	On 06/11/2025	Bond Future	0.00		10.21221		86.87816	0.00000	10.31886	86.12822		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		10.29696		88.47463	0.00000	10.40724	87.71088		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		10.38210		85.86393	0.00000	10.49623	85.08580		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		10.47463		87.44790	0.00000	10.59278	86.65520		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		10.57407		84.73980	0.00000	10.69645	83.93272		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	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	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	0.00	
GOVI	On 06/11/2025	GOVI	0.00		1,264.08900		1,264.08900	0.00000	1,257.17000	1,257.17000		0.00		0.00	0	271.00	
GOVI	On 05/02/2026	GOVI	0.00		1,287.00800		1,287.00800	0.00000	1,279.96000	1,279.96000		0.00		0.00	0	356.00	
GOVI	On 07/05/2026	GOVI	0.00		1,310.76400		1,310.76400	0.00000	1,303.58500	1,303.58500		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,334.42100		1,334.42100	0.00000	1,327.10300	1,327.10300		0.00		0.00	0	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,358.17700		1,358.17700	0.00000	1,350.71800	1,350.71800		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	0.00	
I2029	On 06/11/2025	Bond Future	0.00		141.67505		141.67505	0.00000	141.64647	141.64647		0.00		0.00	208,262,323.50	1,470	3,026.00
I2029	On 05/02/2026	Bond Future	0.00		144.27861		144.27861	0.00000	144.24931	144.24931		0.00		0.00	411,194,038.50	2,850	1,470.00
I2029	On 07/05/2026	Bond Future	0.00		145.51238		145.51238	0.00000	145.48240	145.48240		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		148.19972		148.19972	0.00000	148.16876	148.16876		0.00		0.00	0	0.00	
I2029	On 05/11/2026	Bond Future	0.00		149.35376		149.35376	0.00000	149.32156	149.32156		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	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
I2031	On 06/11/2025	Bond Future	0.00		112.64018		112.64018	0.00000	112.46125	112.46125		2.29	0.00	0.00		0	1,762.00
I2031	On 05/02/2026	Bond Future	0.00		112.31953		112.31953	0.00000	112.13710	112.13710		2.18	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.41941		114.41941	0.00000	114.23354	114.23354		2.03	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.10238		114.10238	0.00000	113.91234	113.91234		1.95	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.13299		116.13299	0.00000	115.93926	115.93926		1.80	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		135.06477		135.06477	0.00000	135.17108	135.17108		0.00	0.00	170,181,610.20		1,260	18,831.00
I2033	On 05/02/2026	Bond Future	0.00		137.54685		137.54685	0.00000	137.65496	137.65496		0.00	0.00	324,610,566.00		2,360	1,415.00
I2033	On 07/05/2026	Bond Future	0.00		138.55270		138.55270	0.00000	138.66266	138.66266		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.11155		141.11155	0.00000	141.22316	141.22316		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.03533		142.03533	0.00000	142.14829	142.14829		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		146.26415		146.26415	0.00000	146.08371	146.08371		0.00	0.00	149,189,433.00		1,020	1,911.00
I2038	On 05/02/2026	Bond Future	0.00		146.78156		146.78156	0.00000	146.59760	146.59760		0.00	0.00	249,528,652.00		1,700	1,183.00
I2038	On 07/05/2026	Bond Future	0.00		149.52574		149.52574	0.00000	149.33836	149.33836		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.08099		150.08099	0.00000	149.88941	149.88941		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.75309		152.75309	0.00000	152.55752	152.55752		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		114.78744		114.78744	0.00000	114.76315	114.76315		5.26	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.08084		114.08084	0.00000	114.05579	114.05579		5.27	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.21362		116.21362	0.00000	116.18809	116.18809		5.24	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.49722		115.49722	0.00000	115.47037	115.47037		5.35	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.55222		117.55222	0.00000	117.52453	117.52453		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		125.27985		125.27985	0.00000	125.80480	125.80480		0.00	0.00	0.00		0	11,659.00
I2046	On 05/02/2026	Bond Future	0.00		127.58207		127.58207	0.00000	128.11668	128.11668		0.00	0.00	0.00		0	12,207.00
I2046	On 07/05/2026	Bond Future	0.00		127.66751		127.66751	0.00000	128.21187	128.21187		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.02479		130.02479	0.00000	130.57877	130.57877		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.00555		130.00555	0.00000	130.56859	130.56859		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		126.78222		126.78222	0.00000	126.96334	126.96334		0.00	0.00	0.00		0	6,892.00
I2050	On 05/02/2026	Bond Future	0.00		126.69317		126.69317	0.00000	126.87735	126.87735		0.00	0.00	0.00		0	11,428.00
I2050	On 07/05/2026	Bond Future	0.00		129.06169		129.06169	0.00000	129.24940	129.24940		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		128.98660		128.98660	0.00000	129.17714	129.17714		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.28305		131.28305	0.00000	131.47657	131.47657		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		115.59232		115.59232	0.00000	115.56783	115.56783		7.41	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.90058		114.90058	0.00000	114.87513	114.87513		7.48	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.04859		117.04859	0.00000	117.02281	117.02281		7.48	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.34757		116.34757	0.00000	116.32061	116.32061		7.68	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.41782		118.41782	0.00000	118.38981	118.38981		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		401.02800		401.02800	0.00000	401.20500	401.20500		0.00	0.00	0.00		0	553.00
IGOV	On 05/02/2026	Index Future	0.00		408.39800		408.39800	0.00000	408.57800	408.57800		0.00	0.00	0.00		0	209.00
IGOV	On 07/05/2026	Index Future	0.00		416.03400		416.03400	0.00000	416.21700	416.21700		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.63900		423.63900	0.00000	423.82100	423.82100		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.27400		431.27400	0.00000	431.45700	431.45700		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	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
R010	On 21/12/2025	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.43021		107.29789	0.00000	7.45157	107.27497			0.46	0.00	0.00	0	70,706.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238			0.50	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997			0.43	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868			0.11	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
R187	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
R188	On 21/12/2027	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		283.41161		283.41161	0.00000	283.64218	283.64218			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.26880		283.26880	0.00000	283.50339	283.50339			0.00	0.00	0.00	0	340.00
R202	On 07/05/2026	Bond Future	0.00		288.56476		288.56476	0.00000	288.80376	288.80376			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.45802		288.45802	0.00000	288.69972	288.69972			0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.59403		293.59403	0.00000	293.83941	293.83941			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		7.66429		103.41181	0.00000	7.74574	103.12101			3.20	0.00	33,091,779.20	320	117,195.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,691.12000		3.69112	0.00000	3,400.32000	3.40032	3,691.120		2.91	1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,381.64000		5.38164	0.00000	5,090.84000	5.09084	5,381.640		3.42	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			4.01	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.68484		101.27864	0.00000	7.77235	100.98246			3.14	0.00	485,124,685.60	4,790	72,136.00
R2030	On 07/05/2026	Bond Future	0.00		7.70634		103.14793	0.00000	7.80069	102.84628			3.02	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.74513		101.01849	0.00000	7.84762	100.71106			2.92	0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.78816		102.79218	0.00000	7.89961	102.47904			2.73	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		8.26006		100.88802	0.00000	8.34148	100.49119			5.05	0.00	52,461,770.40	520	118,523.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,381.28000		5.38128	0.00000	4,984.45000	4.98445	5,381.280		4.66	1.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	7,627.07000		7.62707	0.00000	7,230.24000	7.23024	7,627.070		5.11	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

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 05/02/2026	Bond Future	0.00		8.30935		102.71705	0.00000	8.39510	102.31291			4.83	0.00	116,275,700.60	1,132	39,768.00
R2032	On 07/05/2026	Bond Future	0.00		8.35471		100.45276	0.00000	8.44512	100.04122			4.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.41320		102.28330	0.00000	8.50882	101.86396			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.48329		99.92206	0.00000	8.58453	99.49504			4.59	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		8.42089		109.68981	0.00000	8.50735	109.19735			7.22	0.00	1,944,800,331.30	17,730	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.47434		111.67841	0.00000	8.56508	111.17691			7.31	0.00	1,156,653,292.37	10,357	10,419.00
R2033	On 07/05/2026	Bond Future	0.00		8.52449		108.69607	0.00000	8.61981	108.18530			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.58675		110.67656	0.00000	8.68711	110.15620			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.65950		107.58035	0.00000	8.76524	107.05054			7.13	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		8.92374		101.43832	0.00000	9.03041	100.77761			6.46	0.00	1,641,576,332.56	16,183	51,693.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,086.79000		5.08679	0.00000	4,426.51000	4.42651	5,086.790		6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,895.01000		5.89501	0.00000	5,234.35000	5.23435	5,895.010		6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,864.18000		6.86418	0.00000	6,203.47000	6.20347	6,864.180		6.30	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.30	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			6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	8,707.86000		8.70786	0.00000	8,047.15000	8.04715	8,707.860		6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,873.05000		8.87305	0.00000	8,212.34000	8.21234	8,873.050		6.58	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			6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	9,638.63000		9.63863	0.00000	8,977.92000	8.97792	9,638.630		6.78	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			6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	11,568.12000		11.56812	0.00000	10,907.41000	10.90741	11,568.120		7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,620.92000		11.62092	0.00000	10,960.21000	10.96021	11,620.920		7.30	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			7.73	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			7.73	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			7.73	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			7.73	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			7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		8.99133		103.27733	0.00000	9.10254	102.60455			6.28	0.00	1,598,010,127.09	15,473	70,999.00
R2035	On 05/02/2026	Bond Future	9.25	Put	754.60000		0.75460	0.00000	1,013.69000	1.01369	754.600		6.28	(0.32)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,859.88000		6.85988	0.00000	6,206.73000	6.20673	6,859.880		6.12	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,320.22000		8.32022	0.00000	7,654.10000	7.65410	8,320.220		6.18	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	2.13000		0.00213	0.00000	4.57000	0.00457	2.130		6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	10,968.81000		10.96881	0.00000	10,296.71000	10.29671	10,968.810		6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.14000		0.00014	0.00000	0.35000	0.00035	0.140		6.41	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			6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.05173		100.68035	0.00000	9.16760	99.99514			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,036.97000		4.03697	0.00000	3,531.99000	3.53199	4,036.970		6.34	0.78	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,122.97000		4.12297	0.00000	3,612.38000	3.61238	4,122.970		6.34	0.78	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,341.22000		4.34122	0.00000	3,817.01000	3.81701	4,341.220		6.33	0.80	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	178.90000		0.17890	0.00000	249.93000	0.24993	178.900		6.30	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	169.13000		0.16913	0.00000	237.10000	0.23710	169.130		6.30	(0.08)	0.00	0	200.00

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 07/05/2026	Bond Future	10.21	Put	146.84	000	0.14684	0.00000	207.64	000	0.20764	146.840	6.29	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	42.91	000	0.04291	0.00000	64.85	000	0.06485	42.910	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	40.36	000	0.04036	0.00000	61.20	000	0.06120	40.360	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	34.66	000	0.03466	0.00000	52.97	000	0.05297	34.660	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.12	370	102.51524	0.00000	9.24	470	101.81725		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,344.47	000	2.34447	0.00000	2,014.37	000	2.01437	2,344.470	6.38	0.51	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,594.40	000	2.59440	0.00000	2,239.43	000	2.23943	2,594.400	6.34	0.55	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,087.57	000	1.08757	0.00000	1,318.80	000	1.31880	1,087.570	6.23	(0.29)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	934.37	000	0.93437	0.00000	1,142.89	000	1.14289	934.370	6.22	(0.26)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	442.84	000	0.44284	0.00000	563.89	000	0.56389	442.840	6.20	(0.15)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	370.35	000	0.37035	0.00000	475.97	000	0.47597	370.350	6.20	(0.13)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.20	747	99.81596	0.00000	9.33	384	99.10540		6.45	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		9.46	521	95.77024	0.00000	9.56	178	95.14387		7.33	0.00	312,210,982.40	3,260	123,315.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,423.73	000	6.42373	0.00000	5,797.39	000	5.79739	6,423.730	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,311.21	000	9.31121	0.00000	8,684.84	000	8.68484	9,311.210	7.49	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		8.62	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.54	017	93.24806	0.00000	9.64	043	92.61024		7.48	0.00	0.00	0	82,835.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,178.96	000	8.17896	0.00000	7,551.26	000	7.55126	8,178.960	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	10,922.38	000	10.92238	0.00000	10,285.67	000	10.28567	10,922.380	7.43	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		7.51	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	0.00	000	0.00000		7.51	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.61	795	94.96909	0.00000	9.72	206	94.31950		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,975.41	000	7.97541	0.00000	7,368.24	000	7.36824	7,975.410	7.26	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.75	000	0.00075	0.00000	1.30	000	0.00130	0.750	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.70	817	92.43980	0.00000	9.81	653	91.77808		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,564.88	000	3.56488	0.00000	3,173.19	000	3.17319	3,564.880	7.71	0.63	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	540.14	000	0.54014	0.00000	663.07	000	0.66307	540.140	7.58	(0.16)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	164.24	000	0.16424	0.00000	212.30	000	0.21230	164.240	7.62	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.79	859	94.06227	0.00000	9.91	120	93.38862		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,129.75	000	2.12975	0.00000	1,876.92	000	1.87692	2,129.750	7.88	0.41	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,773.13	000	1.77313	0.00000	2,029.57	000	2.02957	1,773.130	7.59	(0.35)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	780.33	000	0.78033	0.00000	924.44	000	0.92444	780.330	7.55	(0.19)	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		9.54	126	110.80403	0.00000	9.63	285	110.10553		7.07	0.00	456,512,603.60	4,120	3,279.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,276.69	000	10.27669	0.00000	9,578.19	000	9.57819	10,276.690	7.21	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		8.33	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.62	127	112.81286	0.00000	9.71	640	112.10154		6.92	0.00	380,404,963.92	3,372	3,372.00
R2038	On 07/05/2026	Bond Future	0.00		9.69	986	109.41015	0.00000	9.79	868	108.68572		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.78	861	111.40349	0.00000	9.89	140	110.66557		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.88	508	107.87868	0.00000	9.99	202	107.12742		7.40	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 06/11/2025	Bond Future	0.00		102.21	594	102.21594	0.00000	101.57	351	101.57351		7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		104.06	904	104.06904	0.00000	103.41	483	103.41483		7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		101.01	031	101.01031	0.00000	100.34	400	100.34400		7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		102.85	067	102.85067	0.00000	102.17	195	102.17195		7.91	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
R2039	On 05/11/2026	Bond Future	0.00		99.67973		99.67973	0.00000	98.98876	98.98876			8.23	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		9.87648		95.87095	0.00000	9.98818	95.07258			8.08	0.00	3,548,183,859.50	37,010	25,382.00
R2040	On 05/02/2026	Bond Future	0.00		9.95758		93.10004	0.00000	10.07327	92.28709			8.29	0.00	2,037,587,475.44	21,886	75,411.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,248.08000		1.24808	0.00000	967.10000	0.96710	1,248.080		8.63	0.41	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,344.10000		3.34410	0.00000	2,778.65000	2.77865	3,344.100		8.24	0.75	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	163.63000		0.16363	0.00000	258.21000	0.25821	163.630		8.10	(0.09)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	31.46000		0.03146	0.00000	56.97000	0.05697	31.460		8.08	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	11,922.34000		11.92234	0.00000	11,110.94000	11.11094	11,922.340		8.24	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.36	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.04116		94.81839	0.00000	10.16099	93.99037			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,088.65000		5.08865	0.00000	4,460.34000	4.46034	5,088.650		8.09	0.80	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	46.71000		0.04671	0.00000	71.07000	0.07107	46.710		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	9.76000		0.00976	0.00000	16.07000	0.01607	9.760		8.23	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.13643		92.03567	0.00000	10.26079	91.19233			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.23104		93.65072	0.00000	10.35990	92.79229			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,438.02000		2.43802	0.00000	2,109.60000	2.10960	2,438.020		8.87	0.42	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,966.67000		1.96667	0.00000	2,290.87000	2.29087	1,966.670		8.52	(0.34)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	867.99000		0.86799	0.00000	1,050.77000	1.05077	867.990		8.48	(0.19)	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 06/11/2025	Bond Future	0.00		102.32890		102.32890	0.00000	101.47420	101.47420			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.18406		104.18406	0.00000	103.31378	103.31378			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.00134		101.00134	0.00000	100.11501	100.11501			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		102.84152		102.84152	0.00000	101.93866	101.93866			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		99.54430		99.54430	0.00000	98.62530	98.62530			8.95	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		10.07613		91.45632	0.00000	10.16259	90.80601			8.83	0.00	1,939,880,003.52	21,211	98,324.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,234.04000		8.23404	0.00000	7,583.73000	7.58373	8,234.040		8.61	1.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.54	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			10.00	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			10.37	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			10.46	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.15534		88.73059	0.00000	10.24469	88.06846			9.08	0.00	1,921,993,309.99	21,661	53,230.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,520.70000		1.52070	0.00000	1,262.81000	1.26281	1,520.700		9.43	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,494.41000		5.49441	0.00000	4,919.05000	4.91905	5,494.410		8.91	0.90	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	50.39000		0.05039	0.00000	79.39000	0.07939	50.390		8.87	(0.03)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	20.42000		0.02042	0.00000	34.19000	0.03419	20.420		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	16.08000		0.01608	0.00000	27.35000	0.02735	16.080		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.23652		90.36833	0.00000	10.32887	89.69388			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.32819		87.62972	0.00000	10.42381	86.94278			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.41862		89.16739	0.00000	10.51748	88.46810			9.45	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

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
R2048	On 06/11/2025	Bond Future	0.00		10.03072		90.38622	0.00000	10.12722	89.61738			9.32	0.00	1,415,357,818.98	15,659	80,322.00
R2048	On 05/02/2026	Bond Future	0.00		10.10773		92.02482	0.00000	10.20739	91.24202			9.13	0.00	1,298,102,110.92	14,106	208,845.00
R2048	On 05/02/2026	Bond Future	9.50	Call	427.70000		0.42770	0.00000	326.18000	0.32618	427.700		9.86	0.17	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,469.46000		1.46946	0.00000	1,177.07000	1.17707	1,469.460		9.31	0.44	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	694.56000		0.69456	0.00000	935.64000	0.93564	694.560		9.01	(0.25)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.17889		89.28359	0.00000	10.28171	88.48629			9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.25852		90.91057	0.00000	10.36476	90.09856			9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.34493		88.07052	0.00000	10.45470	87.24393			10.01	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		9.90434		117.45851	0.00000	9.99572	116.48850			9.44	0.00	73,646,485.77	627	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.97446		119.58789	0.00000	10.06877	118.60030			9.25	0.00	73,785,728.13	617	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		10.04278		115.93318	0.00000	10.14013	114.92725			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.11820		118.04534	0.00000	10.21878	117.02082			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.19840		114.25916	0.00000	10.30234	113.21618			10.15	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		9.21364		81.16550	0.00000	9.31010	80.61547			7.51	0.00	1,642,870,885.50	20,241	8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.28046		82.63699	0.00000	9.38047	82.07690			7.33	0.00	0.00	0	31,504.00
R209	On 07/05/2026	Bond Future	0.00		9.34532		81.01063	0.00000	9.44905	80.44019			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.41984		82.48693	0.00000	9.52757	81.90588			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.50172		80.78612	0.00000	9.61363	80.19459			7.65	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		253.53705		253.53705	0.00000	253.57405	253.57405			0.00	0.00	27,889,075.50	110	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.19629		258.19629	0.00000	258.23370	258.23370			0.00	0.00	56,803,183.80	220	110.00
R210	On 07/05/2026	Bond Future	0.00		259.53712		259.53712	0.00000	259.57487	259.57487			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.32983		264.32983	0.00000	264.36764	264.36764			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.49850		265.49850	0.00000	265.53539	265.53539			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		7.96348		97.27474	0.00000	8.04494	96.93730			4.40	0.00	282,972,218.66	2,909	80,161.00
R213	On 05/02/2026	Bond Future	0.00		8.00480		99.03830	0.00000	8.09122	98.69463			4.15	0.00	212,338,115.20	2,144	3,963.00
R213	On 07/05/2026	Bond Future	0.00		8.03520		97.31444	0.00000	8.12693	96.96443			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.07943		99.08825	0.00000	8.17725	98.73161			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.14166		97.28012	0.00000	8.24618	96.91691			3.74	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		9.87069		74.94403	0.00000	9.97725	74.27855			8.92	0.00	249,713,507.96	3,332	37,146.00
R214	On 05/02/2026	Bond Future	0.00		9.94755		76.30273	0.00000	10.05761	75.62506			8.73	0.00	18,388,957.93	241	5,639.00
R214	On 07/05/2026	Bond Future	0.00		10.01862		74.41290	0.00000	10.13217	73.72278			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.09862		75.76910	0.00000	10.21596	75.06621			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.18629		73.80425	0.00000	10.30753	73.08875			9.48	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

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	
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 :													24,489,601,929.04		249,891	1,855,568.00	
Grand Total:													24,489,601,929.04		249,891	1,855,568.00	