

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2025

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		1,220.73100		1,220.73100	0.00000	1,223.35000	1,223.35000		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,242.86700		1,242.86700	0.00000	1,245.53200	1,245.53200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,265.80800		1,265.80800	0.00000	1,268.52200	1,268.52200		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,288.66100		1,288.66100	0.00000	1,291.42000	1,291.42000		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,311.60900		1,311.60900	0.00000	1,314.41400	1,314.41400		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,523.55900		1,523.55900	0.00000	1,526.80000	1,526.80000		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,551.18600		1,551.18600	0.00000	1,554.48500	1,554.48500		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,579.81800		1,579.81800	0.00000	1,583.17700	1,583.17700		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,608.33900		1,608.33900	0.00000	1,611.75600	1,611.75600		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,636.98000		1,636.98000	0.00000	1,640.45300	1,640.45300		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,285.93500		1,285.93500	0.00000	1,288.38700	1,288.38700		0.00		0.00	0.00	0	63.00
ALBI	On 05/02/2026	Index Future	0.00		1,309.25300		1,309.25300	0.00000	1,311.74900	1,311.74900		0.00		0.00	0.00	0	13.00
ALBI	On 07/05/2026	Index Future	0.00		1,333.41900		1,333.41900	0.00000	1,335.96100	1,335.96100		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,357.49300		1,357.49300	0.00000	1,360.07700	1,360.07700		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,381.66600		1,381.66600	0.00000	1,384.29300	1,384.29300		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		9.55558		89.99581	0.00000	9.52846	90.13263		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.65362		91.65001	0.00000	9.62529	91.78909		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.74758		89.56883	0.00000	9.71794	89.71046		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.85561		91.22288	0.00000	9.82469	91.36639		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.97889		89.05437	0.00000	9.94662	89.19967		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		10.21363		86.86811	0.00000	10.19622	86.99145		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.29836		88.46487	0.00000	10.28041	88.59014		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.38355		85.85397	0.00000	10.36498	85.98157		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.47599		87.43871	0.00000	10.45688	87.56796		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.57532		84.73150	0.00000	10.55566	84.86222		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		1,263.05400		1,263.05400	0.00000	1,265.36900	1,265.36900		0.00		0.00	0.00	0	138.00
GOVI	On 05/02/2026	GOVI	0.00		1,285.95700		1,285.95700	0.00000	1,288.31300	1,288.31300		0.00		0.00	1,375,973,990.00	107	563.00
GOVI	On 07/05/2026	GOVI	0.00		1,309.69300		1,309.69300	0.00000	1,312.09300	1,312.09300		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,333.33800		1,333.33800	0.00000	1,335.77800	1,335.77800		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,357.08200		1,357.08200	0.00000	1,359.56100	1,359.56100		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		141.65115		141.65115	0.00000	141.56513	141.56513		0.00		0.00	0.00	0	3,026.00
I2029	On 05/02/2026	Bond Future	0.00		144.25484		144.25484	0.00000	144.16678	144.16678		0.00		0.00	0.00	0	1,470.00
I2029	On 07/05/2026	Bond Future	0.00		145.48960		145.48960	0.00000	145.39874	145.39874		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.17806		148.17806	0.00000	148.08434	148.08434		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.33455		149.33455	0.00000	149.23730	149.23730		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
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		112.73005	112.73005	0.00000	112.66267	112.66267			2.29		0.00	0.00	0	852.00
I2031	On 05/02/2026	Bond Future	0.00		112.41234	112.41234	0.00000	112.34261	112.34261			2.18		0.00	0.00	0	910.00
I2031	On 07/05/2026	Bond Future	0.00		114.51406	114.51406	0.00000	114.44297	114.44297			2.03		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.20221	114.20221	0.00000	114.12770	114.12770			1.95		0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.23590	116.23590	0.00000	116.15908	116.15908			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		135.49512	135.49512	0.00000	135.40894	135.40894			0.00		0.00	0.00	0	18,778.00
I2033	On 05/02/2026	Bond Future	0.00		137.98563	137.98563	0.00000	137.89746	137.89746			0.00		0.00	0.00	0	1,468.00
I2033	On 07/05/2026	Bond Future	0.00		139.00071	139.00071	0.00000	138.91006	138.91006			0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.56925	141.56925	0.00000	141.47587	141.47587			0.00		0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.50422	142.50422	0.00000	142.40715	142.40715			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		146.76283	146.76283	0.00000	146.74332	146.74332			0.00		0.00	0.00	0	1,601.00
I2038	On 05/02/2026	Bond Future	0.00		147.29077	147.29077	0.00000	147.26986	147.26986			0.00		0.00	165,554,825.48	1,124	2,689.00
I2038	On 07/05/2026	Bond Future	0.00		150.04462	150.04462	0.00000	150.02317	150.02317			0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.61310	150.61310	0.00000	150.58895	150.58895			0.00		0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.29643	153.29643	0.00000	153.27043	153.27043			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		114.88481	114.88481	0.00000	114.81187	114.81187			5.26		0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.18133	114.18133	0.00000	114.10578	114.10578			5.27		0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.31610	116.31610	0.00000	116.23907	116.23907			5.24		0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.60546	115.60546	0.00000	115.52466	115.52466			5.35		0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.66368	117.66368	0.00000	117.58043	117.58043			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		126.03282	126.03282	0.00000	125.67472	125.67472			0.00		0.00	0.00	0	11,659.00
I2046	On 05/02/2026	Bond Future	0.00		128.34942	128.34942	0.00000	127.98442	127.98442			0.00		0.00	0.00	0	12,287.00
I2046	On 07/05/2026	Bond Future	0.00		128.45140	128.45140	0.00000	128.07773	128.07773			0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.82458	130.82458	0.00000	130.44292	130.44292			0.00		0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.82282	130.82282	0.00000	130.43223	130.43223			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		127.62275	127.62275	0.00000	127.01782	127.01782			0.00		0.00	0.00	0	6,732.00
I2050	On 05/02/2026	Bond Future	0.00		127.55038	127.55038	0.00000	126.93324	126.93324			0.00		0.00	0.00	0	11,660.00
I2050	On 07/05/2026	Bond Future	0.00		129.93511	129.93511	0.00000	129.30646	129.30646			0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.87983	129.87983	0.00000	129.23709	129.23709			0.00		0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.19370	132.19370	0.00000	131.53834	131.53834			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		115.69094	115.69094	0.00000	115.61701	115.61701			7.41		0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.00234	115.00234	0.00000	114.92592	114.92592			7.48		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.15237	117.15237	0.00000	117.07452	117.07452			7.48		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.45720	116.45720	0.00000	116.37539	116.37539			7.68		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.53061	118.53061	0.00000	118.44640	118.44640			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		402.20900	402.20900	0.00000	401.73800	401.73800			0.00		0.00	80,441,800.00	20	533.00
IGOV	On 05/02/2026	Index Future	0.00		409.60200	409.60200	0.00000	409.12200	409.12200			0.00		0.00	81,920,400.00	20	229.00
IGOV	On 07/05/2026	Index Future	0.00		417.26100	417.26100	0.00000	416.77100	416.77100			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		424.89000	424.89000	0.00000	424.39000	424.39000			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
IGOV	On 05/11/2026	Index Future	0.00		432.55100		432.55100	0.00000	432.04000	432.04000		0.00	0.00	0.00	0.00	0	0.00
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
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	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.39262		107.33824	0.00000	7.39848	107.33195		0.46	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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
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	0.00	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	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.94248		283.94248	0.00000	283.76244	283.76244		0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		283.81101		283.81101	0.00000	283.62635	283.62635		0.00	0.00	0.00	0.00	0	573.00
R202	On 07/05/2026	Bond Future	0.00		289.11724		289.11724	0.00000	288.92918	288.92918		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		289.02951		289.02951	0.00000	288.83155	288.83155		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		294.17922		294.17922	0.00000	293.97520	293.97520		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		7.70381		103.27058	0.00000	7.66406	103.41263		3.20	0.00	338,934,043.56		3,282	108,242.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,549.89000		3.54989	0.00000	3,691.94000	3.69194	3,549.890	2.91	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,240.41000		5.24041	0.00000	5,382.46000	5.38246	5,240.410	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		7.72717		101.13524	0.00000	7.68456	101.27959		3.14	0.00	631,286,168.08		6,242	80,773.00
R2030	On 07/05/2026	Bond Future	0.00		7.75196		103.00194	0.00000	7.70603	103.14892		3.02	0.00	133,902,522.00		1,300	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.79428		100.87091	0.00000	7.74471	101.01975		2.92	0.00	0.00		0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.84113		102.64320	0.00000	7.78760	102.79376		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		8.31842		100.60338	0.00000	8.25952	100.89065		5.05	0.00	5,800,790,890.80		57,660	60,367.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,096.64000		5.09664	0.00000	5,383.91000	5.38391	5,096.640	4.66	1.00	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 06/11/2025	Bond Future	9.90	Call	7,342.43	000	7.34243	0.00000	7,629.70	000	7.62970	7,342.430	5.11	1.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00	000	0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.37	071	102.42766	0.00000	8.30877	102.71979			4.83	0.00	595,719,270.56	5,816	109,353.00
R2032	On 07/05/2026	Bond Future	0.00		8.41	939	100.15812	0.00000	8.35408	100.45563			4.86	0.00	65,102,778.00	650	5,163.00
R2032	On 06/08/2026	Bond Future	0.00		8.48	133	101.98429	0.00000	8.41248	102.28646			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.55	510	99.61894	0.00000	8.48246	99.92557			4.59	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	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		8.48	912	109.30095	0.00000	8.42032	109.69306			7.22	0.00	344,297,992.50	3,150	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.54	585	111.28294	0.00000	8.47372	111.68185			7.31	0.00	344,309,416.36	3,094	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.59	960	108.29334	0.00000	8.52383	108.69962			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.66	556	110.26767	0.00000	8.58600	110.68046			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.74	224	107.16549	0.00000	8.65865	107.58462			7.13	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	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		8.94	096	101.33127	0.00000	8.90285	101.56839			6.46	0.00	0.00	0	47,673.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,979.73	000	4.97973	0.00000	5,216.85	000	5.21685	4,979.730	6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,787.96	000	5.78796	0.00000	6,025.08	000	6.02508	5,787.960	6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,757.13	000	6.75713	0.00000	6,994.25	000	6.99425	6,757.130	6.30	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.00	000	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	0.00	000	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	8,600.81	000	8.60081	0.00000	8,837.93	000	8.83793	8,600.810	6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,766.00	000	8.76600	0.00000	9,003.12	000	9.00312	8,766.000	6.58	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.00	000	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	9,531.58	000	9.53158	0.00000	9,768.70	000	9.76870	9,531.580	6.78	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.00	000	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	11,461.07	000	11.46107	0.00000	11,698.19	000	11.69819	11,461.070	7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,513.87	000	11.51387	0.00000	11,750.99	000	11.75099	11,513.870	7.30	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00	000	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	0.00	000	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	0.00	000	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	0.00	000	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	0.00	000	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		9.00	921	103.16876	0.00000	8.96954	103.40985			6.28	0.00	326,322,787.88	3,163	81,015.00
R2035	On 05/02/2026	Bond Future	9.25	Put	778.27	000	0.77827	0.00000	707.01	000	0.70701	778.270	6.28	(0.33)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,751.90	000	6.75190	0.00000	6,989.31	000	6.98931	6,751.900	6.12	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,211.75	000	8.21175	0.00000	8,451.74	000	8.45174	8,211.750	6.18	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	2.14	000	0.00214	0.00000	1.78	000	0.00178	2.140	6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	10,860.24	000	10.86024	0.00000	11,101.24	000	11.10124	10,860.240	6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.13	000	0.00013	0.00000	0.11	000	0.00011	0.130	6.41	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00	000	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		9.07	036	100.56976	0.00000	9.02903	100.81532			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,944.28	000	3.94428	0.00000	4,138.88	000	4.13888	3,944.280	6.34	0.77	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,029.58	000	4.02958	0.00000	4,225.95	000	4.22595	4,029.580	6.34	0.78	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,246.17	000	4.24617	0.00000	4,446.81	000	4.44681	4,246.170	6.33	0.80	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	184.52	000	0.18452	0.00000	166.37	000	0.16637	184.520	6.30	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	174.46	000	0.17446	0.00000	157.16	000	0.15716	174.460	6.30	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	151.49	000	0.15149	0.00000	136.18	000	0.13618	151.490	6.29	(0.07)	0.00	0	350.00

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	10.64	Put	44.22	000	0.04422	0.00000	39.18	000	0.03918	44.220	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	41.59	000	0.04159	0.00000	36.83	000	0.03683	41.590	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	35.71	000	0.03571	0.00000	31.57	000	0.03157	35.710	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.14	296	102.40370	0.00000	9.09	996	102.65294		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,279.56	000	2.27956	0.00000	2,411.86	000	2.41186	2,279.560	6.38	0.51	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,525.60	000	2.52560	0.00000	2,666.76	000	2.66676	2,525.600	6.34	0.54	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,113.94	000	1.11394	0.00000	1,044.26	000	1.04426	1,113.940	6.23	(0.30)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	957.65	000	0.95765	0.00000	895.47	000	0.89547	957.650	6.22	(0.27)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	454.97	000	0.45497	0.00000	420.68	000	0.42068	454.970	6.20	(0.15)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	380.67	000	0.38067	0.00000	351.10	000	0.35110	380.670	6.20	(0.13)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.22	737	99.70362	0.00000	9.18	264	99.95637		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	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.46	702	95.75844	0.00000	9.44	426	95.90688		7.33	0.00	1,547,647,907.28	16,162	118,484.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,411.93	000	6.41193	0.00000	6,560.37	000	6.56037	6,411.930	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,299.41	000	9.29941	0.00000	9,447.85	000	9.44785	9,299.410	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	200	93.23637	0.00000	9.51	841	93.38728		7.48	0.00	613,402,078.23	6,579	89,119.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1,187.20	000	1.18720	0.00000	1,131.93	000	1.13193	1,187.200	7.54	(0.42)	(45,958,579.88)	11,500	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	325.22	000	0.32522	0.00000	305.41	000	0.30541	325.220	7.34	(0.16)	(35,812,449.00)	23,000	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,166.48	000	8.16648	0.00000	8,316.44	000	8.31644	8,166.480	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	10,910.59	000	10.91059	0.00000	11,061.43	000	11.06143	10,910.590	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	0.00	000	0.00000		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	983	94.95731	0.00000	9.59	535	95.11092		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	9.00	Call	799.40	000	0.79940	0.00000	842.89	000	0.84289	799.400	7.95	0.25	3,611,779.37	1,500	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,730.60	000	1.73060	0.00000	1,805.87	000	1.80587	1,730.600	7.57	0.45	6,518,892.02	1,500	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	937.77	000	0.93777	0.00000	898.92	000	0.89892	937.770	7.32	(0.29)	(4,149,703.95)	1,500	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,961.56	000	7.96156	0.00000	8,108.99	000	8.10899	7,961.560	7.26	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.71	000	0.00071	0.00000	0.65	000	0.00065	0.710	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.70	996	92.42882	0.00000	9.68	462	92.58447		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,549.67	000	3.54967	0.00000	3,652.67	000	3.65267	3,549.670	7.71	0.63	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	536.66	000	0.53666	0.00000	514.92	000	0.51492	536.660	7.58	(0.16)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	162.34	000	0.16234	0.00000	154.63	000	0.15463	162.340	7.62	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.80	028	94.05211	0.00000	9.77	409	94.20972		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,117.87	000	2.11787	0.00000	2,186.75	000	2.18675	2,117.870	7.88	0.41	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,769.58	000	1.76958	0.00000	1,718.96	000	1.71896	1,769.580	7.59	(0.35)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	777.09	000	0.77709	0.00000	750.37	000	0.75037	777.090	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	285	110.79185	0.00000	9.52	025	110.96515		7.07	0.00	0.00	0	3,279.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,264.51	000	10.26451	0.00000	10,437.81	000	10.43781	10,264.510	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	287	112.80084	0.00000	9.59	945	112.97695		6.92	0.00	0.00	0	3,372.00
R2038	On 07/05/2026	Bond Future	0.00		9.70	151	109.39800	0.00000	9.67	719	109.57731		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.79	016	111.39231	0.00000	9.76	500	111.57399		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.88	652	107.86852	0.00000	9.86	049	108.05249		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	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 06/11/2025	Bond Future	0.00		102.20475		102.20475	0.00000	102.37287	102.37287			7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		104.05806		104.05806	0.00000	104.22896	104.22896			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		100.99916		100.99916	0.00000	101.17315	101.17315			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		102.84036		102.84036	0.00000	103.01672	103.01672			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		99.67039		99.67039	0.00000	99.84905	99.84905			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		9.87299		95.89605	0.00000	9.85547	96.02223			8.08	0.00	0.00	0	24,241.00
R2040	On 05/02/2026	Bond Future	0.00		9.95392		93.12593	0.00000	9.93581	93.25418			8.29	0.00	319,142,562.11	3,427	81,756.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,242.88000		1.24288	0.00000	1,304.11000	1.30411	1,242.880		8.63	0.41	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,351.42000		3.35142	0.00000	3,455.04000	3.45504	3,351.420		8.24	0.76	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	155.57000		0.15557	0.00000	148.10000	0.14810	155.570		8.10	(0.08)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	29.11000		0.02911	0.00000	27.57000	0.02757	29.110		8.08	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	11,948.07000		11.94807	0.00000	12,076.27000	12.07627	11,948.070		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		10.03736		94.84482	0.00000	10.01862	94.97534			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,101.68000		5.10168	0.00000	5,210.32000	5.21032	5,101.680		8.09	0.80	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	44.69000		0.04469	0.00000	42.72000	0.04272	44.690		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	9.20000		0.00920	0.00000	8.77000	0.00877	9.200		8.23	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.13234		92.06360	0.00000	10.11301	92.19575			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.22665		93.68017	0.00000	10.20675	93.81385			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,441.61000		2.44161	0.00000	2,502.26000	2.50226	2,441.610		8.87	0.42	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,948.69000		1.94869	0.00000	1,907.26000	1.90726	1,948.690		8.52	(0.34)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	856.78000		0.85678	0.00000	835.05000	0.83505	856.780		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		102.39844		102.39844	0.00000	102.49869	102.49869			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.25526		104.25526	0.00000	104.35699	104.35699			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.07398		101.07398	0.00000	101.17751	101.17751			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		102.91652		102.91652	0.00000	103.02114	103.02114			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		99.62175		99.62175	0.00000	99.72740	99.72740			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		10.06770		91.52012	0.00000	10.05012	91.65340			8.83	0.00	0.00	0	98,324.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,297.84000		8.29784	0.00000	8,431.12000	8.43112	8,297.840		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		10.14657		88.79599	0.00000	10.12845	88.93137			9.08	0.00	59,937,293.25	675	52,625.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,533.78000		1.53378	0.00000	1,605.28000	1.60528	1,533.780		9.43	0.46	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,546.74000		5.54674	0.00000	5,673.05000	5.67305	5,546.740		8.91	0.91	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	45.89000		0.04589	0.00000	43.47000	0.04347	45.890		8.87	(0.03)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	18.26000		0.01826	0.00000	17.27000	0.01727	18.260		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	14.31000		0.01431	0.00000	13.53000	0.01353	14.310		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.22746		90.43493	0.00000	10.20874	90.57278			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.31867		87.69857	0.00000	10.29940	87.83819			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.40865		89.23840	0.00000	10.38884	89.37975			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		10.03745		90.33224	0.00000	10.00977	90.55458			9.32	0.00	903,322.40	10	80,322.00
R2048	On 05/02/2026	Bond Future	0.00		10.11463		91.97025	0.00000	10.08608	92.19639			9.13	0.00	41,386,612.50	450	211,363.00
R2048	On 05/02/2026	Bond Future	9.50	Call	407.36000		0.40736	0.00000	451.18000	0.45118	407.360		9.86	0.16	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	612.07000		0.61207	0.00000	671.93000	0.67193	612.070		9.67	0.23	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,428.69000		1.42869	0.00000	1,537.13000	1.53713	1,428.690		9.31	0.43	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	694.93000		0.69493	0.00000	645.96000	0.64596	694.930		9.01	(0.25)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.18601		89.22799	0.00000	10.15657	89.45825			9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.26574		90.85499	0.00000	10.23542	91.08878			9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.35226		88.01491	0.00000	10.32105	88.25206			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		9.92141		117.27624	0.00000	9.88346	117.68214			9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.99203		119.40279	0.00000	9.95290	119.81573			9.25	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		10.06091		115.74468	0.00000	10.02053	116.16525			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.13680		117.85467	0.00000	10.09520	118.28188			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.21748		114.06645	0.00000	10.17462	114.50014			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		9.22081		81.12445	0.00000	9.19277	81.28515			7.51	0.00	0.00	0	8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.28783		82.59554	0.00000	9.25882	82.75885			7.33	0.00	24,778,662.00	300	31,804.00
R209	On 07/05/2026	Bond Future	0.00		9.35296		80.96844	0.00000	9.32288	81.13473			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.42761		82.44484	0.00000	9.39650	82.61353			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.50962		80.74418	0.00000	9.47744	80.91520			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		253.77149		253.77149	0.00000	253.61775	253.61775			0.00	0.00	46,186,411.18	182	1,333.00
R210	On 05/02/2026	Bond Future	0.00		258.43605		258.43605	0.00000	258.27875	258.27875			0.00	0.00	0.00	0	110.00
R210	On 07/05/2026	Bond Future	0.00		259.78467		259.78467	0.00000	259.62173	259.62173			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.58475		264.58475	0.00000	264.41670	264.41670			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.76365		265.76365	0.00000	265.58891	265.58891			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		8.00709		97.09391	0.00000	7.95796	97.29766			4.40	0.00	0.00	0	80,161.00
R213	On 05/02/2026	Bond Future	0.00		8.05096		98.85455	0.00000	7.99893	99.06170			4.15	0.00	0.00	0	3,963.00
R213	On 07/05/2026	Bond Future	0.00		8.08418		97.12735	0.00000	8.02897	97.33827			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.13135		98.89875	0.00000	8.07272	99.11277			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.19677		97.08841	0.00000	8.13442	97.30535			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		9.87240		74.93328	0.00000	9.85477	75.04419			8.92	0.00	2,622,664.80	35	37,146.00
R214	On 05/02/2026	Bond Future	0.00		9.94927		76.29207	0.00000	9.93110	76.40479			8.73	0.00	3,814,603.50	50	5,839.00
R214	On 07/05/2026	Bond Future	0.00		10.02038		74.40213	0.00000	10.00164	74.51690			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.10031		75.75891	0.00000	10.08106	75.87513			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.18789		73.79474	0.00000	10.16811	73.91240			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
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 :	12,868,588,941.03	152,498	1,938,210.00
Grand Total:	12,868,588,941.03	152,498	1,938,210.00