

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2025

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		1,221.88900		1,221.88900	0.00000	1,221.43700	1,221.43700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,243.98200		1,243.98200	0.00000	1,243.52200	1,243.52200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,267.00300		1,267.00300	0.00000	1,266.53400	1,266.53400		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.89500		1,289.89500	0.00000	1,289.41500	1,289.41500		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.91400		1,312.91400	0.00000	1,312.42200	1,312.42200		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,535.88500		1,535.88500	0.00000	1,531.76300	1,531.76300		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,563.65600		1,563.65600	0.00000	1,559.45800	1,559.45800		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,592.59200		1,592.59200	0.00000	1,588.31700	1,588.31700		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,621.36700		1,621.36700	0.00000	1,617.01100	1,617.01100		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,650.30200		1,650.30200	0.00000	1,645.86400	1,645.86400		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,293.78700		1,293.78700	0.00000	1,291.95700	1,291.95700		0.00		0.00	0.00	0	63.00
ALBI	On 05/02/2026	Index Future	0.00		1,317.18100		1,317.18100	0.00000	1,315.31600	1,315.31600		0.00		0.00	0.00	0	13.00
ALBI	On 07/05/2026	Index Future	0.00		1,341.55600		1,341.55600	0.00000	1,339.65700	1,339.65700		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,365.79500		1,365.79500	0.00000	1,363.85900	1,363.85900		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,390.16900		1,390.16900	0.00000	1,388.19500	1,388.19500		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		9.43793		90.59127	0.00000	9.47611	90.39748		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.53144		92.25184	0.00000	9.57145	92.05419		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.61878		90.18637	0.00000	9.66063	89.98512		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.72026		91.85326	0.00000	9.76430	91.64753		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.83609		89.69964	0.00000	9.88246	89.48946		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		10.08195		87.80759	0.00000	10.10966	87.60862		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.16288		89.41715	0.00000	10.19156	89.21425		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.24278		86.82841	0.00000	10.27243	86.62179		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.33015		88.43252	0.00000	10.36093	88.22133		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.42383		85.74661	0.00000	10.45580	85.53088		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		1,270.39700		1,270.39700	0.00000	1,268.66300	1,268.66300		0.00		0.00	0.00	0	138.00
GOVI	On 05/02/2026	GOVI	0.00		1,293.36800		1,293.36800	0.00000	1,291.60200	1,291.60200		0.00		0.00	0.00	0	563.00
GOVI	On 07/05/2026	GOVI	0.00		1,317.30300		1,317.30300	0.00000	1,315.50400	1,315.50400		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,341.10400		1,341.10400	0.00000	1,339.26900	1,339.26900		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,365.03700		1,365.03700	0.00000	1,363.16600	1,363.16600		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		142.06046		142.06046	0.00000	142.04101	142.04101		0.00		0.00	1,119,294,364.34	7,879	7,170.00
I2029	On 05/02/2026	Bond Future	0.00		144.66447		144.66447	0.00000	144.64417	144.64417		0.00		0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		145.91399		145.91399	0.00000	145.89343	145.89343		0.00		0.00	1,149,656,327.21	7,879	7,879.00
I2029	On 06/08/2026	Bond Future	0.00		148.61250		148.61250	0.00000	148.59043	148.59043		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.78232		149.78232	0.00000	149.75859	149.75859		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	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		112.66020	112.66020	0.00000	112.66324	112.66324			2.29	0.00	82,917,907.20		736	740.00
I2031	On 05/02/2026	Bond Future	0.00		112.33554	112.33554	0.00000	112.33823	112.33823			2.18	0.00	0.00		0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.44133	114.44133	0.00000	114.44419	114.44419			2.03	0.00	84,228,818.88		736	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.12989	114.12989	0.00000	114.13187	114.13187			1.95	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.16688	116.16688	0.00000	116.16792	116.16792			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		136.33228	136.33228	0.00000	136.33202	136.33202			0.00	0.00	965,914,203.80		7,085	9,429.00
I2033	On 05/02/2026	Bond Future	0.00		138.83137	138.83137	0.00000	138.83056	138.83056			0.00	0.00	0.00		0	2,703.00
I2033	On 07/05/2026	Bond Future	0.00		139.86892	139.86892	0.00000	139.86832	139.86832			0.00	0.00	927,191,070.68		6,629	5,901.00
I2033	On 06/08/2026	Bond Future	0.00		142.45577	142.45577	0.00000	142.45397	142.45397			0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		143.41184	143.41184	0.00000	143.40884	143.40884			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		147.56330	147.56330	0.00000	147.56165	147.56165			0.00	0.00	90,308,739.60		612	1,194.00
I2038	On 05/02/2026	Bond Future	0.00		148.09850	148.09850	0.00000	148.09626	148.09626			0.00	0.00	0.00		0	2,701.00
I2038	On 07/05/2026	Bond Future	0.00		150.87470	150.87470	0.00000	150.87263	150.87263			0.00	0.00	92,335,316.40		612	440.00
I2038	On 06/08/2026	Bond Future	0.00		151.46083	151.46083	0.00000	151.45736	151.45736			0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		154.16510	154.16510	0.00000	154.16036	154.16036			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		114.98217	114.98217	0.00000	114.98125	114.98125			5.26	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.27479	114.27479	0.00000	114.27348	114.27348			5.27	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.41683	116.41683	0.00000	116.41570	116.41570			5.24	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.70978	115.70978	0.00000	115.70764	115.70764			5.35	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.77454	117.77454	0.00000	117.77134	117.77134			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		126.97728	126.97728	0.00000	126.51080	126.51080			0.00	0.00	735,071,473.92		5,789	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		129.30488	129.30488	0.00000	128.82916	128.82916			0.00	0.00	0.00		0	12,424.00
I2046	On 07/05/2026	Bond Future	0.00		129.43113	129.43113	0.00000	128.94660	128.94660			0.00	0.00	749,276,811.57		5,789	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		131.82436	131.82436	0.00000	131.32996	131.32996			0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.84530	131.84530	0.00000	131.34085	131.34085			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		128.36433	128.36433	0.00000	128.04653	128.04653			0.00	0.00	640,281,278.04		4,988	1,594.00
I2050	On 05/02/2026	Bond Future	0.00		128.29898	128.29898	0.00000	127.97481	127.97481			0.00	0.00	0.00		0	11,810.00
I2050	On 07/05/2026	Bond Future	0.00		130.70387	130.70387	0.00000	130.37385	130.37385			0.00	0.00	651,950,903.56		4,988	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.66527	130.66527	0.00000	130.32799	130.32799			0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.99799	132.99799	0.00000	132.65368	132.65368			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		116.89880	116.89880	0.00000	116.80494	116.80494			7.41	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		116.22646	116.22646	0.00000	116.13052	116.13052			7.48	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		118.40526	118.40526	0.00000	118.30769	118.30769			7.48	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		117.73485	117.73485	0.00000	117.63460	117.63460			7.68	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		119.83584	119.83584	0.00000	119.73272	119.73272			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		404.47000	404.47000	0.00000	403.97100	403.97100			0.00	0.00	2,070,886,400.00		512	13.00
IGOV	On 05/02/2026	Index Future	0.00		411.88400	411.88400	0.00000	411.37600	411.37600			0.00	0.00	0.00		0	229.00
IGOV	On 07/05/2026	Index Future	0.00		419.60400	419.60400	0.00000	419.08700	419.08700			0.00	0.00	0.00		0	8.00

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 06/08/2026	Index Future	0.00		427.28300		427.28300	0.00000	426.75500	426.75500		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		435.00300		435.00300	0.00000	434.46400	434.46400		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	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		7.36106		107.37214	0.00000	7.37694	107.35508		0.46	0.00	0.00		0	69,954.00
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		285.15154		285.15154	0.00000	285.15074	285.15074		0.00	0.00	207,875,472.66		729	511.00
R202	On 05/02/2026	Bond Future	0.00		285.02800		285.02800	0.00000	285.02608	285.02608		0.00	0.00	0.00		0	573.00
R202	On 07/05/2026	Bond Future	0.00		290.37088		290.37088	0.00000	290.36924	290.36924		0.00	0.00	211,680,371.52		729	460.00
R202	On 06/08/2026	Bond Future	0.00		290.31138		290.31138	0.00000	290.30730	290.30730		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		295.49536		295.49536	0.00000	295.48887	295.48887		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		7.69709		103.29458	0.00000	7.69285	103.30973		3.20	0.00	361,531,030.00		3,500	68,082.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,573.89000		3.57389	0.00000	3,589.04000	3.58904	3,573.890	2.91	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,264.41000		5.26441	0.00000	5,279.56000	5.27956	5,264.410	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		7.72151		101.15440	0.00000	7.71706	101.16947		3.14	0.00	354,040,400.00		3,500	164,780.00
R2030	On 07/05/2026	Bond Future	0.00		7.74430		103.02643	0.00000	7.73945	103.04195		3.02	0.00	0.00		0	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.78545		100.89741	0.00000	7.78046	100.91238		2.92	0.00	0.00		0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.83008		102.67426	0.00000	7.82497	102.68863		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		8.28442		100.76908	0.00000	8.30621	100.66285		5.05	0.00	302,307,240.00		3,000	47,962.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,262.34000		5.26234	0.00000	5,156.11000	5.15611	5,262.340	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	7,508.13	0.0000	7.50813	0.00000	7,401.90	0.0000	7.40190	7,508.130	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	0.00000			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.33601	102.59	119	0.00000	8.35903	102.48	266		4.83	0.00	314,647,179.73	3,067	121,790.00
R2032	On 07/05/2026	Bond Future	0.00		8.38174	100.32	950	0.00000	8.40597	100.21	916		4.86	0.00	0.00	0	5,163.00
R2032	On 06/08/2026	Bond Future	0.00		8.44118	102.16	036	0.00000	8.46698	102.04	718		4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.51167	99.80	212	0.00000	8.53916	99.68	612		4.59	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		8.43973	109.58	225	0.00000	8.47169	109.40	012		7.22	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.49505	111.56	369	0.00000	8.52865	111.37	789		7.31	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.54525	108.58	456	0.00000	8.58051	108.39	551		7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.60805	110.56	585	0.00000	8.64532	110.37	249		7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.68081	107.47	330	0.00000	8.72024	107.27	560		7.13	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		8.84056	101.95	756	0.00000	8.87279	101.75	595		6.46	0.00	0.00	0	46,072.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,606.01	0.00	0.00000	5,404.40	0.00000	5.40	440	5,606.010	6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	6,414.25	0.00	0.00000	6,212.64	0.00000	6.21	264	6,414.250	6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	7,383.42	0.00	0.00000	7,181.81	0.00000	7.18	181	7,383.420	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	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	0.00000			6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	9,227.10	0.00	0.00000	9,025.49	0.00000	9.02	549	9,227.100	6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	9,392.29	0.00	0.00000	9,190.68	0.00000	9.19	068	9,392.290	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	0.00000			6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	10,157.87	0.00	0.00000	9,956.26	0.00000	9.95	626	10,157.870	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	0.00000			6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	12,087.36	0.00	0.00000	11,885.75	0.00000	11.88	575	12,087.360	7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	12,140.16	0.00	0.00000	11,938.55	0.00000	11.93	855	12,140.160	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	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	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	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	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	0.00000			7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		8.90542	103.80	117	0.00000	8.93908	103.59	550		6.28	0.00	12,663,742.74	122	82,441.00
R2035	On 05/02/2026	Bond Future	8.64	Call	789.41	0.00	0.00000	729.33	0.00000	0.72	933	789.410	6.75	0.33	2,079,898.83	700	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	764.90	0.00	0.00000	841.90	0.00000	0.84	190	764.900	6.35	(0.33)	(1,034,344.90)	350	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	549.74	0.00	0.00000	611.61	0.00000	0.61	161	549.740	6.28	(0.26)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	134.90	0.00	0.00000	156.72	0.00000	0.15	672	134.900	6.14	(0.09)	(542,392.78)	700	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,370.97	0.00	0.00000	7,168.08	0.00000	7.16	808	7,370.970	6.12	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,840.05	0.00	0.00000	8,635.16	0.00000	8.63	516	8,840.050	6.18	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.75	0.00	0.00075	1.00	0.00000	0.00	100	0.750	6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,492.30	0.00	0.00000	11,286.69	0.00000	11.28	669	11,492.300	6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.04	0.00	0.00004	0.05	0.00000	0.00	005	0.040	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	0.00000			6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.96141	101.21	879	0.00000	8.99644	101.00	951		6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,434.70	0.00	0.00000	4,268.96	0.00000	4.26	896	4,434.700	6.34	0.81	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,525.25	0.00	0.00000	4,357.96	0.00000	4.35	796	4,525.250	6.34	0.82	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	9.71	Call	4,754.55	000	4.75455	0.00000	4,583.54	000	4.58354	4,754.550	6.33	0.84	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	125.54	000	0.12554	0.00000	140.68	000	0.14068	125.540	6.30	(0.06)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	118.16	000	0.11816	0.00000	132.57	000	0.13257	118.160	6.30	(0.06)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	101.48	000	0.10148	0.00000	114.19	000	0.11419	101.480	6.29	(0.05)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	27.11	000	0.02711	0.00000	31.20	000	0.03120	27.110	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	25.39	000	0.02539	0.00000	29.26	000	0.02926	25.390	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	21.57	000	0.02157	0.00000	24.92	000	0.02492	21.570	6.40	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.02898		103.06615	0.00000	9.06568		102.85222		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,601.60	000	2.60160	0.00000	2,489.20	000	2.48920	2,601.600	6.38	0.55	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,871.95	000	2.87195	0.00000	2,751.75	000	2.75175	2,871.950	6.34	0.59	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	905.34	000	0.90534	0.00000	965.39	000	0.96539	905.340	6.23	(0.26)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	770.53	000	0.77053	0.00000	824.02	000	0.82402	770.530	6.22	(0.23)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	349.12	000	0.34912	0.00000	378.37	000	0.37837	349.120	6.20	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	288.88	000	0.28888	0.00000	314.05	000	0.31405	288.880	6.20	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.10769		100.38177	0.00000	9.14615		100.16318		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		9.30595		96.81582	0.00000	9.36344		96.43656		7.33	0.00	0.00	0	112,009.00
R2037	On 06/11/2025	Bond Future	10.50	Call	7,469.31	000	7.46931	0.00000	7,090.05	000	7.09005	7,469.310	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	10,356.79	000	10.35679	0.00000	9,977.53	000	9.97753	10,356.790	7.49	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		8.62	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.37561		94.30793	0.00000	9.43531		93.92155		7.48	0.00	218,605,781.74	2,318	114,247.00
R2037	On 05/02/2026	Bond Future	9.65	Put	749.32	000	0.74932	0.00000	882.78	000	0.88278	749.320	7.54	(0.31)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	162.83	000	0.16283	0.00000	206.66	000	0.20666	162.830	7.34	(0.09)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,229.64	000	9.22964	0.00000	8,844.97	000	8.84497	9,229.640	7.31	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	11,981.44	000	11.98144	0.00000	11,595.18	000	11.59518	11,981.440	7.43	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00000		0.00000	0.00000	0.00000		0.00000		7.51	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		7.51	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.44636		96.05329	0.00000	9.50831		95.65989		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,072.48	000	1.07248	0.00000	959.61	000	0.95961	1,072.480	7.95	0.31	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,230.40	000	2.23040	0.00000	2,032.48	000	2.03248	2,230.400	7.57	0.53	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	635.11	000	0.63511	0.00000	728.12	000	0.72812	635.110	7.32	(0.21)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,007.20	000	9.00720	0.00000	8,627.39	000	8.62739	9,007.200	7.26	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.24	000	0.00024	0.00000	0.34	000	0.00034	0.240	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.52930		93.54628	0.00000	9.59385		93.14493		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,263.20	000	4.26320	0.00000	3,992.20	000	3.99220	4,263.200	7.71	0.70	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	366.42	000	0.36642	0.00000	418.30	000	0.41830	366.420	7.58	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	100.52	000	0.10052	0.00000	118.34	000	0.11834	100.520	7.62	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.61203		95.19307	0.00000	9.67919		94.78385		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,589.22	000	2.58922	0.00000	2,406.57	000	2.40657	2,589.220	7.88	0.47	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,381.94	000	1.38194	0.00000	1,508.15	000	1.50815	1,381.940	7.59	(0.29)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	569.35	000	0.56935	0.00000	634.61	000	0.63461	569.350	7.55	(0.15)	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		9.39644		111.92151	0.00000	9.43905		111.59105		7.07	0.00	0.00	0	3,051.00
R2038	On 06/11/2025	Bond Future	10.98	Call	11,394.17	000	11.39417	0.00000	11,063.71	000	11.06371	11,394.170	7.21	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		8.33	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.47163		113.94523	0.00000	9.51590		113.60850		6.92	0.00	1,139,452.30	10	3,610.00

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
R2038	On 07/05/2026	Bond Future	0.00		9.54372		110.56889	0.00000	9.58967	110.22608			7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.62591		112.58623	0.00000	9.67379	112.23628			7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.71514		109.08798	0.00000	9.76504	108.73091			7.40	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		103.34389		103.34389	0.00000	103.02138	103.02138			7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		105.21257		105.21257	0.00000	104.88387	104.88387			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		102.17995		102.17995	0.00000	101.84532	101.84532			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		104.04432		104.04432	0.00000	103.70273	103.70273			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		100.89964		100.89964	0.00000	100.55126	100.55126			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		9.74159		96.84842	0.00000	9.76918	96.64729			8.08	0.00	0.00	0	22,660.00
R2040	On 05/02/2026	Bond Future	0.00		9.81857		94.09066	0.00000	9.84717	93.88561			8.29	0.00	221,959,866.94	2,359	82,292.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,621.47000		1.62147	0.00000	1,530.13000	1.53013	1,621.470	8.63	0.50	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	4,078.49000		4.07849	0.00000	3,914.83000	3.91483	4,078.490	8.24	0.83	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	77.48000		0.07748	0.00000	89.67000	0.08967	77.480	8.10	(0.05)	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	11.49000		0.01149	0.00000	13.91000	0.01391	11.490	8.08	(0.01)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	12,912.0300		12.91203	0.00000	12,707.06000	12.70706	12,912.030	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		9.89656		95.83199	0.00000	9.92615	95.62328			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,889.12000		5.88912	0.00000	5,716.58000	5.71658	5,889.120	8.09	0.85	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	24.44000		0.02444	0.00000	27.65000	0.02765	24.440	8.13	(0.01)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	4.45000		0.00445	0.00000	5.15000	0.00515	4.450	8.23	0.00	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.98610		93.07021	0.00000	10.01689	92.85696			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.07464		94.70839	0.00000	10.10664	94.49057			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,864.23000		2.86423	0.00000	2,768.58000	2.76858	2,864.230	8.87	0.46	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,593.76000		1.59376	0.00000	1,663.05000	1.66305	1,593.760	8.52	(0.30)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	664.56000		0.66456	0.00000	700.96000	0.70096	664.560	8.48	(0.15)	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		103.46902		103.46902	0.00000	103.24255	103.24255			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		105.33991		105.33991	0.00000	105.10899	105.10899			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		102.18363		102.18363	0.00000	101.94855	101.94855			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		104.04803		104.04803	0.00000	103.80782	103.80782			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		100.77731		100.77731	0.00000	100.53205	100.53205			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		9.95651		92.36832	0.00000	9.97402	92.23392			8.83	0.00	461,841,600.00	5,000	93,098.00
R2044	On 06/11/2025	Bond Future	11.25	Call	9,146.04000		9.14604	0.00000	9,011.64000	9.01164	9,146.040	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		10.03233		89.65484	0.00000	10.05046	89.51769			9.08	0.00	456,253,480.76	5,089	61,083.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,900.15000		1.90015	0.00000	1,836.37000	1.83637	1,900.150	9.43	0.54	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	6,320.99000		6.32099	0.00000	6,194.64000	6.19464	6,320.990	8.91	0.94	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	21.24000		0.02124	0.00000	24.12000	0.02412	21.240	8.87	(0.01)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	7.55000		0.00755	0.00000	8.73000	0.00873	7.550	8.86	(0.01)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	5.74000		0.00574	0.00000	6.67000	0.00667	5.740	8.86	0.00	0.00		0	4,500.00

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
R2044	On 07/05/2026	Bond Future	0.00		10.10885		91.31403	0.00000	10.12755	91.17454			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.19575		88.59510	0.00000	10.21520	88.45230			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.28114		90.15445	0.00000	10.30134	90.00834			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
R2048	On 06/11/2025	Bond Future	0.00		9.91636		91.31169	0.00000	9.93380	91.16954			9.32	0.00	0.00	0	80,246.00
R2048	On 05/02/2026	Bond Future	0.00		9.99020		92.96282	0.00000	10.00825	92.81771			9.13	0.00	9,296,282.00	100	211,515.00
R2048	On 05/02/2026	Bond Future	9.50	Call	546.21000		0.54621	0.00000	523.39000	0.52339	546.210		9.86	0.21	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	813.43000		0.81343	0.00000	780.59000	0.78059	813.430		9.67	0.29	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,836.97000		1.83697	0.00000	1,771.97000	1.77197	1,836.970		9.31	0.52	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	436.45000		0.43645	0.00000	469.21000	0.46921	436.450		9.01	(0.18)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.05713		90.24333	0.00000	10.07572	90.09569			9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.13248		91.89021	0.00000	10.15177	91.73912			9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.21420		89.07202	0.00000	10.23421	88.91750		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		9.81083		118.46583	0.00000	9.82808	118.27888			9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.87851		120.60785	0.00000	9.89634	120.41714			9.25	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.94324		116.97773	0.00000	9.96162	116.78363			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.01513		119.11200	0.00000	10.03419	118.91345			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.09139		115.35058	0.00000	10.11117	115.14748		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		9.10546		81.78822	0.00000	9.14267	81.57332			7.51	0.00	327,152.88	4	8,298.00
R209	On 05/02/2026	Bond Future	0.00		9.16902		83.26707	0.00000	9.20763	83.04805			7.33	0.00	12,406,793.43	149	33,542.00
R209	On 07/05/2026	Bond Future	0.00		9.22904		81.65634	0.00000	9.26906	81.43336			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.29876		83.14648	0.00000	9.34041	82.91883			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.37523		81.46151	0.00000	9.41861	81.22907			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		254.02745	254.02745		0.00000	254.03317	254.03317			0.00	0.00	144,795,646.50	570	851.00
R210	On 05/02/2026	Bond Future	0.00		258.68382	258.68382		0.00000	258.68875	258.68875			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.04987	260.04987		0.00000	260.05513	260.05513			0.00	0.00	148,228,425.90	570	300.00
R210	On 06/08/2026	Bond Future	0.00		264.85883	264.85883		0.00000	264.86210	264.86210			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.05247	266.05247		0.00000	266.05361	266.05361			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		7.98375	97.19064		0.00000	7.99020	97.16390			4.40	0.00	0.00	0	80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.02746	98.94804		0.00000	8.03439	98.92046			4.15	0.00	0.00	0	3,983.00
R213	On 07/05/2026	Bond Future	0.00		8.05801	97.22726		0.00000	8.06533	97.19930			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.10305	99.00198		0.00000	8.11106	98.97275			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.16545	97.19731		0.00000	8.17424	97.16673			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		9.74130	75.76383		0.00000	9.76877	75.58869			8.92	0.00	0.00	0	32,551.00
R214	On 05/02/2026	Bond Future	0.00		9.81455	77.13375		0.00000	9.84294	76.95524			8.73	0.00	6,633,502.50	86	9,643.00
R214	On 07/05/2026	Bond Future	0.00		9.88082	75.26303		0.00000	9.91009	75.08128			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.95599	76.63665		0.00000	9.98631	76.45101			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.03837	74.69092		0.00000	10.06978	74.50136			9.48	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
R214	On	28/02/2041	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
R214/R209	On	28/02/2041	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
SIVC038	On	31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													12,806,050,197.95		86,886	2,020,349.00
Grand Total:													12,806,050,197.95		86,886	2,020,349.00