

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2025

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						
Derivatives																		
AL37	On 06/11/2025	Index Future	0.00		1,221.43600		1,221.43600	0.00000	1,220.82400	1,220.82400		0.00	0.00	0.00	0		0.00	
AL37	On 05/02/2026	Index Future	0.00		1,243.44800		1,243.44800	0.00000	1,242.82000	1,242.82000		0.00	0.00	0.00	0		0.00	
AL37	On 07/05/2026	Index Future	0.00		1,266.33300		1,266.33300	0.00000	1,265.69400	1,265.69400		0.00	0.00	0.00	0		0.00	
AL37	On 06/08/2026	Index Future	0.00		1,289.04600		1,289.04600	0.00000	1,288.38600	1,288.38600		0.00	0.00	0.00	0		0.00	
AL37	On 05/11/2026	Index Future	0.00		1,311.97700		1,311.97700	0.00000	1,311.29500	1,311.29500		0.00	0.00	0.00	0		0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,535.91100		1,535.91100	0.00000	1,533.73200	1,533.73200		0.00	0.00	0.00	0		0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,563.59100		1,563.59100	0.00000	1,561.36600	1,561.36600		0.00	0.00	0.00	0		0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,592.36700		1,592.36700	0.00000	1,590.10300	1,590.10300		0.00	0.00	0.00	0		0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,620.92800		1,620.92800	0.00000	1,618.61000	1,618.61000		0.00	0.00	0.00	0		0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,649.76300		1,649.76300	0.00000	1,647.39100	1,647.39100		0.00	0.00	0.00	0		0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,292.59800		1,292.59800	0.00000	1,290.88500	1,290.88500		0.00	0.00	387,779,400.00	30		23.00	
ALBI	On 05/02/2026	Index Future	0.00		1,315.89200		1,315.89200	0.00000	1,314.14300	1,314.14300		0.00	0.00	394,767,600.00	30		53.00	
ALBI	On 07/05/2026	Index Future	0.00		1,340.11000		1,340.11000	0.00000	1,338.33000	1,338.33000		0.00	0.00	0.00	0		0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,364.14700		1,364.14700	0.00000	1,362.32300	1,362.32300		0.00	0.00	0.00	0		0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,388.41300		1,388.41300	0.00000	1,386.54700	1,386.54700		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		9.44000		90.58075	0.00000	9.46106	90.47381		0.00	0.00	0.00	0		0.00	
ES33	On 05/02/2026	Bond Future	0.00		9.53475		92.23546	0.00000	9.55682	92.12640		0.00	0.00	0.00	0		0.00	
ES33	On 07/05/2026	Bond Future	0.00		9.62414		90.16056	0.00000	9.64722	90.04955		0.00	0.00	0.00	0		0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.72855		91.81449	0.00000	9.75281	91.70115		0.00	0.00	0.00	0		0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.84594		89.65494	0.00000	9.87145	89.53931		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		10.10441		87.64627	0.00000	10.12533	87.49640		0.00	0.00	0.00	0		0.00	
ES42	On 05/02/2026	Bond Future	0.00		10.18687		89.24738	0.00000	10.20852	89.09459		0.00	0.00	0.00	0		0.00	
ES42	On 07/05/2026	Bond Future	0.00		10.26887		86.64656	0.00000	10.29126	86.49095		0.00	0.00	0.00	0		0.00	
ES42	On 06/08/2026	Bond Future	0.00		10.35890		88.23524	0.00000	10.38210	88.07653		0.00	0.00	0.00	0		0.00	
ES42	On 05/11/2026	Bond Future	0.00		10.45436		85.54058	0.00000	10.47841	85.37879		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		1,269.32300		1,269.32300	0.00000	1,267.70200	1,267.70200		0.00	0.00	0.00	0		100.00	
GOVI	On 05/02/2026	GOVI	0.00		1,292.19800		1,292.19800	0.00000	1,290.54300	1,290.54300		0.00	0.00	0.00	0		602.00	
GOVI	On 07/05/2026	GOVI	0.00		1,315.98000		1,315.98000	0.00000	1,314.29500	1,314.29500		0.00	0.00	0.00	0		42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,339.58400		1,339.58400	0.00000	1,337.85800	1,337.85800		0.00	0.00	0.00	0		0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,363.41300		1,363.41300	0.00000	1,361.64600	1,361.64600		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		142.01202		142.01202	0.00000	142.00508	142.00508		0.00	0.00	0.00	0		2,387.00	
I2029	On 05/02/2026	Bond Future	0.00		144.60624		144.60624	0.00000	144.59896	144.59896		0.00	0.00	0.00	0		1,833.00	
I2029	On 07/05/2026	Bond Future	0.00		145.83994		145.83994	0.00000	145.83280	145.83280		0.00	0.00	80,795,326.76	554		2,542.00	
I2029	On 06/08/2026	Bond Future	0.00		148.51699		148.51699	0.00000	148.50924	148.50924		0.00	0.00	0.00	0		0.00	
I2029	On 05/11/2026	Bond Future	0.00		149.67551		149.67551	0.00000	149.66790	149.66790		0.00	0.00	0.00	0		0.00	
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 06/11/2025	Bond Future	0.00		112.46650		112.46650	0.00000	112.63430	112.63430		2.21	0.00	0.00	0	740.00
I2031	On 05/02/2026	Bond Future	0.00		112.13115		112.13115	0.00000	112.30199	112.30199		2.15	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.22183		114.22183	0.00000	114.39586	114.39586		2.01	0.00	84,067,266.88	736	736.00
I2031	On 06/08/2026	Bond Future	0.00		113.88973		113.88973	0.00000	114.06750	114.06750		1.91	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		115.91559		115.91559	0.00000	116.09622	116.09622		1.73	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		135.74854		135.74854	0.00000	135.76228	135.76228		0.00	0.00	0.00	0	8,701.00
I2033	On 05/02/2026	Bond Future	0.00		138.22828		138.22828	0.00000	138.24215	138.24215		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.24065		139.24065	0.00000	139.25502	139.25502		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		141.79660		141.79660	0.00000	141.81082	141.81082		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.73183		142.73183	0.00000	142.74653	142.74653		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		146.92010		146.92010	0.00000	147.38323	147.38323		0.00	0.00	10,725,167.30	73	1,194.00
I2038	On 05/02/2026	Bond Future	0.00		147.43415		147.43415	0.00000	147.90580	147.90580		0.00	0.00	21,525,385.90	146	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.18310		150.18310	0.00000	150.66346	150.66346		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		150.73486		150.73486	0.00000	151.22453	151.22453		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.41721		153.41721	0.00000	153.91509	153.91509		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		114.94662		114.94662	0.00000	114.95834	114.95834		5.13	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.23139		114.23139	0.00000	114.24323	114.24323		5.17	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.36120		116.36120	0.00000	116.37329	116.37329		5.11	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.63606		115.63606	0.00000	115.64904	115.64904		5.21	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.69252		117.69252	0.00000	117.70549	117.70549		5.15	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		126.10526		126.10526	0.00000	126.58006	126.58006		0.00	0.00	0.00	0	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		128.40896		128.40896	0.00000	128.89236	128.89236		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.50515		128.50515	0.00000	128.99801	128.99801		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		130.86361		130.86361	0.00000	131.36507	131.36507		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.85843		130.85843	0.00000	131.36952	131.36952		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		128.21974		128.21974	0.00000	128.23258	128.23258		0.00	0.00	0.00	0	1,594.00
I2050	On 05/02/2026	Bond Future	0.00		128.14381		128.14381	0.00000	128.15683	128.15683		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		130.53305		130.53305	0.00000	130.54608	130.54608		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.47249		130.47249	0.00000	130.48639	130.48639		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.79409		132.79409	0.00000	132.80777	132.80777		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		116.49148		116.49148	0.00000	116.50332	116.50332		7.21	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.80445		115.80445	0.00000	115.81641	115.81641		7.31	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.96349		117.96349	0.00000	117.97576	117.97576		7.28	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		117.26783		117.26783	0.00000	117.28098	117.28098		7.48	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		119.35346		119.35346	0.00000	119.36658	119.36658		7.47	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		403.70700		403.70700	0.00000	404.07200	404.07200		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		411.08300		411.08300	0.00000	411.45300	411.45300		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		418.74700		418.74700	0.00000	419.12400	419.12400		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		426.35500		426.35500	0.00000	426.73500	426.73500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		434.03400		434.03400	0.00000	434.41800	434.41800		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
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		7.38111	107.35060	0.00000	7.38134	107.35035			2.18	0.00	966,155,400.00		9,000	65,954.00
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	0.00	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		285.06230	285.06230	0.00000	285.09173	285.09173			0.00	0.00	0.00	0.00	0	511.00
R202	On 05/02/2026	Bond Future	0.00		284.91951	284.91951	0.00000	284.94898	284.94898			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		290.23159	290.23159	0.00000	290.26180	290.26180			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		290.12858	290.12858	0.00000	290.16010	290.16010			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		295.29180	295.29180	0.00000	295.32312	295.32312			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		7.70639	103.26137	0.00000	7.71170	103.24242			3.06	0.00	238,533,764.70		2,310	65,787.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,540.68000	3.54068	0.00000	3,521.73000	3.52173	3,540.680		3.52	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,231.20000	5.23120	0.00000	5,212.25000	5.21225	5,231.200		5.04	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000	0.00000	0.00000	0.00000	0.00000			6.70	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.73342	101.11409	0.00000	7.73916	101.09466			2.99	0.00	245,100,554.16		2,424	165,902.00
R2030	On 07/05/2026	Bond Future	0.00		7.76035	102.97512	0.00000	7.76653	102.95537			2.88	0.00	0.00	0.00	0	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.80760	100.83097	0.00000	7.81441	100.81055			2.79	0.00	0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.85628	102.60064	0.00000	7.86377	102.57961			2.59	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.29784	100.70364	0.00000	8.31346	100.62753			4.88	0.00	143,603,390.64		1,426	12,971.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,196.90000	5.19690	0.00000	5,120.79000	5.12079	5,196.900		5.78	1.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	7,442.69000	7.44269	0.00000	7,366.58000	7.36658	7,442.690		8.04	1.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			9.62	0.00	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		8.35149		102.51819	0.00000	8.36797	102.44056			4.66	0.00	204,728,825.43	1,997	122,776.00
R2032	On 07/05/2026	Bond Future	0.00		8.40029		100.24501	0.00000	8.41766	100.16599			4.68	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.46397		102.06037	0.00000	8.48239	101.97965			4.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.53720		99.69439	0.00000	8.55675	99.61199			4.42	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		8.45303		109.50641	0.00000	8.46869	109.41720			6.99	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.51025		111.47959	0.00000	8.52671	111.38861			7.11	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.56327		108.48789	0.00000	8.58055	108.39530			6.97	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.62993		110.45228	0.00000	8.64817	110.35772			7.07	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.70513		107.35131	0.00000	8.72440	107.25477			6.89	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		8.83349		102.00186	0.00000	8.85425	101.87186			6.20	0.00	93,025,696.32	912	15,267.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,650.31000		5.65031	0.00000	5,520.31000	5.52031	5,650.310		6.54	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	6,458.55000		6.45855	0.00000	6,328.55000	6.32855	6,458.550		7.35	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	7,427.72000		7.42772	0.00000	7,297.72000	7.29772	7,427.720		8.32	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			8.73	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			9.59	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	9,271.40000		9.27140	0.00000	9,141.40000	9.14140	9,271.400		10.22	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	9,436.59000		9.43659	0.00000	9,306.59000	9.30659	9,436.590		10.39	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			10.73	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	10,202.17000		10.20217	0.00000	10,072.17000	10.07217	10,202.170		11.19	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			11.77	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	12,131.66000		12.13166	0.00000	12,001.66000	12.00166	12,131.660		12.17	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	12,184.46000		12.18446	0.00000	12,054.46000	12.05446	12,184.460		12.17	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			12.17	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			12.17	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			12.17	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			12.17	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			12.17	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		8.89911		103.83979	0.00000	8.92076	103.70737			6.00	0.00	134,472,528.05	1,295	83,033.00
R2035	On 05/02/2026	Bond Future	8.64	Call	676.32000		0.67632	0.00000	653.17000	0.65317	676.320		6.26	0.32	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	643.71000		0.64371	0.00000	704.19000	0.70419	643.710		5.94	(0.31)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	446.77000		0.44677	0.00000	495.29000	0.49529	446.770		5.89	(0.24)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	96.71000		0.09671	0.00000	113.47000	0.11347	96.710		5.85	(0.07)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,405.17000		7.40517	0.00000	7,274.80000	7.27480	7,405.170		5.94	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,877.53000		8.87753	0.00000	8,745.69000	8.74569	8,877.530		6.05	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.41000		0.00041	0.00000	0.59000	0.00059	0.410		6.15	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,530.85000		11.53085	0.00000	11,398.47000	11.39847	11,530.850		6.26	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		6.28	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			6.28	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.95653		101.24799	0.00000	8.97908	101.11315			6.19	0.00	20,958,333.93	207	31,963.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,384.78000		4.38478	0.00000	4,282.49000	4.28249	4,384.780		6.03	0.83	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,478.09000		4.47809	0.00000	4,374.64000	4.37464	4,478.090		6.03	0.84	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,714.29000		4.71429	0.00000	4,608.07000	4.60807	4,714.290		6.03	0.85	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	99.06000		0.09906	0.00000	110.44000	0.11044	99.060		6.08	(0.05)	0.00	0	250.00

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	10.16	Put	93.39	000	0.09339	0.00000	104.25	000	0.10425	93.390	6.09	(0.05)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	80.48	000	0.08048	0.00000	90.12	000	0.09012	80.480	6.10	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	20.52	000	0.02052	0.00000	23.64	000	0.02364	20.520	6.23	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	19.18	000	0.01918	0.00000	22.13	000	0.02213	19.180	6.24	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	16.19	000	0.01619	0.00000	18.75	000	0.01875	16.190	6.25	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.02	630	103.08180	0.00000	9.04	989	102.94419		6.05	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,459.09	000	2.45909	0.00000	2,394.98	000	2.39498	2,459.090	6.01	0.56	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,737.61	000	2.73761	0.00000	2,667.98	000	2.66798	2,737.610	5.99	0.59	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	804.69	000	0.80469	0.00000	848.58	000	0.84858	804.690	5.95	(0.25)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	681.80	000	0.68180	0.00000	720.98	000	0.72098	681.800	5.95	(0.22)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	303.31	000	0.30331	0.00000	325.04	000	0.32504	303.310	6.01	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	252.58	000	0.25258	0.00000	271.46	000	0.27146	252.580	6.04	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.10	592	100.39184	0.00000	9.13	059	100.25154		6.17	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		9.31	377	96.76411	0.00000	9.33	457	96.62676		6.98	0.00	14,901,672.94	154	28,245.00
R2037	On 06/11/2025	Bond Future	10.50	Call	7,417.60	000	7.41760	0.00000	7,280.25	000	7.28025	7,417.600	8.90	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	10,305.08	000	10.30508	0.00000	10,167.73	000	10.16773	10,305.080	12.15	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		13.78	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.38	465	94.24929	0.00000	9.40	626	94.10930		7.13	0.00	73,891,443.36	784	114,957.00
R2037	On 05/02/2026	Bond Future	9.65	Put	653.34	000	0.65334	0.00000	715.24	000	0.71524	653.340	7.06	(0.30)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	124.97	000	0.12497	0.00000	145.31	000	0.14531	124.970	6.97	(0.08)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,170.02	000	9.17002	0.00000	9,030.89	000	9.03089	9,170.020	7.22	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	11,922.76	000	11.92276	0.00000	11,782.84	000	11.78284	11,922.760	7.47	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		7.52	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		7.52	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.45	725	95.98398	0.00000	9.47	968	95.84142		7.07	0.00	6,046,990.74	63	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	908.13	000	0.90813	0.00000	881.10	000	0.88110	908.130	7.45	0.29	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,032.54	000	2.03254	0.00000	1,973.76	000	1.97376	2,032.540	7.08	0.53	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	553.28	000	0.55328	0.00000	594.00	000	0.59400	553.280	6.92	(0.20)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,929.88	000	8.92988	0.00000	8,793.79	000	8.79379	8,929.880	7.13	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.19	000	0.00019	0.00000	0.24	000	0.00024	0.190	7.36	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.54	276	93.46239	0.00000	9.56	612	93.31706		7.35	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,054.72	000	4.05472	0.00000	3,964.37	000	3.96437	4,054.720	7.25	0.70	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	342.84	000	0.34284	0.00000	366.16	000	0.36616	342.840	7.44	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	107.40	000	0.10740	0.00000	116.67	000	0.11667	107.400	7.74	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.62	690	95.10225	0.00000	9.65	121	94.95404		7.29	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,360.25	000	2.36025	0.00000	2,304.48	000	2.30448	2,360.250	7.44	0.46	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,276.10	000	1.27610	0.00000	1,328.64	000	1.32864	1,276.100	7.23	(0.29)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	536.75	000	0.53675	0.00000	565.06	000	0.56506	536.750	7.39	(0.14)	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		9.39	906	111.90115	0.00000	9.41	993	111.73916		6.78	0.00	44,312,855.40	396	2,851.00
R2038	On 06/11/2025	Bond Future	10.98	Call	11,373.81	000	11.37381	0.00000	11,211.82	000	11.21182	11,373.810	10.10	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		13.40	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.47	527	113.91748	0.00000	9.49	695	113.75246		6.65	0.00	0.00	0	3,627.00
R2038	On 07/05/2026	Bond Future	0.00		9.54	901	110.52934	0.00000	9.57	152	110.36130		7.00	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.63	351	112.53057	0.00000	9.65	695	112.35918		7.01	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
R2038	On 05/11/2026	Bond Future	0.00		9.72395		109.02481	0.00000	9.74835	108.85015			7.11	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		103.32457		103.32457	0.00000	103.16658	103.16658			7.47	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		105.18637		105.18637	0.00000	105.02538	105.02538			7.30	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		102.14287		102.14287	0.00000	101.97895	101.97895			7.60	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		103.99229		103.99229	0.00000	103.82507	103.82507			7.57	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		100.84073		100.84073	0.00000	100.67033	100.67033			7.89	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		9.75918		96.72012	0.00000	9.78508	96.53166			7.73	0.00	15,378,499.08	159	22,606.00
R2040	On 05/02/2026	Bond Future	0.00		9.83762		93.95400	0.00000	9.86445	93.76203			7.94	0.00	103,819,170.00	1,105	88,096.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,376.20000		1.37620	0.00000	1,309.75000	1.30975	1,376.200		7.91	0.48	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	457.31000		0.45731	0.00000	517.52000	0.51752	457.310		7.75	(0.21)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,882.40000		3.88240	0.00000	3,736.92000	3.73692	3,882.400		7.76	0.84	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	61.76000		0.06176	0.00000	75.67000	0.07567	61.760		7.82	(0.04)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	10.09000		0.01009	0.00000	13.24000	0.01324	10.090		8.05	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	12,775.38000		12.77538	0.00000	12,583.55000	12.58355	12,775.380		8.40	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			8.40	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.91764		95.68324	0.00000	9.94541	95.48779			7.89	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,691.01000		5.69101	0.00000	5,534.87000	5.53487	5,691.010		7.75	0.86	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	23.55000		0.02355	0.00000	27.57000	0.02757	23.550		8.12	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	4.32000		0.00432	0.00000	5.25000	0.00525	4.320		8.25	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.00986		92.90559	0.00000	10.03871	92.70626			8.25	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.10005		94.53537	0.00000	10.12995	94.33236			8.21	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,590.19000		2.59019	0.00000	2,512.25000	2.51225	2,590.190		8.41	0.45	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,504.05000		1.50405	0.00000	1,575.95000	1.57595	1,504.050		8.15	(0.30)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	639.45000		0.63945	0.00000	678.40000	0.67840	639.450		8.30	(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		103.32565		103.32565	0.00000	103.11386	103.11386			8.08	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		105.18738		105.18738	0.00000	104.97167	104.97167			7.91	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		102.01794		102.01794	0.00000	101.79821	101.79821			8.25	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		103.86498		103.86498	0.00000	103.64104	103.64104			8.23	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		100.58509		100.58509	0.00000	100.35693	100.35693			8.60	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		9.98915		92.11804	0.00000	10.01504	91.92028			8.50	0.00	18,423,608.00	200	67,975.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,895.76000		8.89576	0.00000	8,698.00000	8.69800	8,895.760		10.88	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			14.88	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			16.88	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			16.88	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			16.88	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.06682		89.39420	0.00000	10.09358	89.19278			8.74	0.00	4,112,133.20	46	61,086.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,586.41000		1.58641	0.00000	1,510.36000	1.51036	1,586.410		8.70	0.51	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	6,047.11000		6.04711	0.00000	5,864.85000	5.86485	6,047.110		8.60	0.95	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	19.70000		0.01970	0.00000	25.26000	0.02526	19.700		8.78	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	7.70000		0.00770	0.00000	10.22000	0.01022	7.700		8.91	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	6.04000		0.00604	0.00000	8.09000	0.00809	6.040		8.95	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.14569		91.03954	0.00000	10.17333	90.83446			8.71	0.00	0.00	0	69,679.00

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 06/08/2026	Bond Future	0.00		10.23558		88.30306	0.00000	10.26422	88.09398			9.14	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.32301		89.85202	0.00000	10.35263	89.63904			9.11	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		9.94905		91.04554	0.00000	9.97492	90.83582			9.00	0.00	11,926,965.74	131	50,985.00
R2048	On 05/02/2026	Bond Future	0.00		10.02467		92.68604	0.00000	10.05139	92.47244			8.83	0.00	12,141,871.24	131	211,646.00
R2048	On 05/02/2026	Bond Future	9.50	Call	397.30000		0.39730	0.00000	378.91000	0.37891	397.300		9.36	0.17	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	623.89000		0.62389	0.00000	593.45000	0.59345	623.890		9.18	0.25	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,561.46000		1.56146	0.00000	1,485.09000	1.48509	1,561.460		8.83	0.49	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	410.69000		0.41069	0.00000	468.95000	0.46895	410.690		8.64	(0.18)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.09381		89.95241	0.00000	10.12136	89.73493			9.24	0.00	0.00	0	37,542.00
R2048	On 06/08/2026	Bond Future	0.00		10.17196		91.58143	0.00000	10.20044	91.35978			9.24	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.25563		88.75259	0.00000	10.28506	88.52684			9.68	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		9.84873		118.05575	0.00000	9.87453	117.77801			9.14	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.91831		120.18289	0.00000	9.94494	119.90004			8.97	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.98543		116.53300	0.00000	10.01290	116.24502			9.39	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		10.06025		118.64295	0.00000	10.08866	118.34930			9.40	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.13865		114.86634	0.00000	10.16801	114.56728			9.85	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		9.10845		81.77092	0.00000	9.12919	81.65109			7.18	0.00	2,616,669.44	32	5,625.00
R209	On 05/02/2026	Bond Future	0.00		9.17302		83.24435	0.00000	9.19454	83.12222			7.02	0.00	2,663,819.20	32	33,639.00
R209	On 07/05/2026	Bond Future	0.00		9.23468		81.62487	0.00000	9.25698	81.50058			7.23	0.00	11,182,607.19	137	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.30668		83.10313	0.00000	9.32987	82.97636			7.17	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.38437		81.41246	0.00000	9.40849	81.28322			7.36	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		254.28977		254.28977	0.00000	253.91187	253.91187			0.00	0.00	0.00	0	851.00
R210	On 05/02/2026	Bond Future	0.00		258.93500		258.93500	0.00000	258.54982	258.54982			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.27935		260.27935	0.00000	259.88759	259.88759			0.00	0.00	160,852,638.30	618	918.00
R210	On 06/08/2026	Bond Future	0.00		265.05661		265.05661	0.00000	264.65688	264.65688			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.23632		266.23632	0.00000	265.83032	265.83032			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		7.98740		97.17550	0.00000	7.99792	97.13190			4.20	0.00	43,048,746.50	443	80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.03288		98.92647	0.00000	8.04407	98.88195			4.00	0.00	43,824,426.21	443	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.06631		97.19556	0.00000	8.07818	97.15025			3.93	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.11559		98.95622	0.00000	8.12832	98.90980			3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.18048		97.14503	0.00000	8.19415	97.09751			3.57	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		9.76400		75.61906	0.00000	9.78485	75.48645			8.55	0.00	1,209,904.96	16	6,415.00
R214	On 05/02/2026	Bond Future	0.00		9.83874		76.98161	0.00000	9.86028	76.84651			8.38	0.00	1,231,705.76	16	9,590.00
R214	On 07/05/2026	Bond Future	0.00		9.90699		75.10050	0.00000	9.92920	74.96296			8.72	0.00	6,909,246.00	92	30,674.00
R214	On 06/08/2026	Bond Future	0.00		9.98472		76.46073	0.00000	10.00769	76.32050			8.73	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.06875		74.50757	0.00000	10.09251	74.36462			9.10	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

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/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 :													3,604,733,613.33		26,138	2,165,859.00
Grand Total:													3,604,733,613.33		26,138	2,165,859.00