

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2025

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		1,222.13600		1,222.13600	0.00000	1,220.12000	1,220.12000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,244.16400		1,244.16400	0.00000	1,242.11000	1,242.11000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,267.06100		1,267.06100	0.00000	1,264.97000	1,264.97000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.79400		1,289.79400	0.00000	1,287.66200	1,287.66200		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.74500		1,312.74500	0.00000	1,310.57100	1,310.57100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,542.83200		1,542.83200	0.00000	1,537.62900	1,537.62900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,570.64100		1,570.64100	0.00000	1,565.34100	1,565.34100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,599.54600		1,599.54600	0.00000	1,594.15000	1,594.15000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,628.24400		1,628.24400	0.00000	1,622.74700	1,622.74700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,657.21700		1,657.21700	0.00000	1,651.61800	1,651.61800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,298.14600		1,298.14600	0.00000	1,294.54600	1,294.54600		0.00	0.00	0.00	0	3.00
ALBI	On 05/02/2026	Index Future	0.00		1,321.54400		1,321.54400	0.00000	1,317.87800	1,317.87800		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,345.86500		1,345.86500	0.00000	1,342.13200	1,342.13200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,370.01200		1,370.01200	0.00000	1,366.20800	1,366.20800		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,394.39000		1,394.39000	0.00000	1,390.51500	1,390.51500		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		9.34095		91.08593	0.00000	9.39391	90.81537		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.43102		92.75035	0.00000	9.48651	92.47445		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.51559		90.68504	0.00000	9.57364	90.40408		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.61452		92.34967	0.00000	9.67555	92.06273		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.72612		90.20061	0.00000	9.79030	89.90781		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		9.99584		88.43027	0.00000	10.05345	88.01295		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.07460		90.04620	0.00000	10.13419	89.62084		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.15278		87.46014	0.00000	10.21439	87.02695		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.23866		89.06484	0.00000	10.30250	88.62289		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.32979		86.38593	0.00000	10.39596	85.93534		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		1,274.45700		1,274.45700	0.00000	1,271.03700	1,271.03700		0.00	0.00	0.00	0	100.00
GOVI	On 05/02/2026	GOVI	0.00		1,297.42800		1,297.42800	0.00000	1,293.94500	1,293.94500		0.00	0.00	0.00	0	602.00
GOVI	On 07/05/2026	GOVI	0.00		1,321.30500		1,321.30500	0.00000	1,317.75900	1,317.75900		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,345.01100		1,345.01100	0.00000	1,341.39800	1,341.39800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,368.94400		1,368.94400	0.00000	1,365.26300	1,365.26300		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		142.06220		142.06220	0.00000	142.15639	142.15639		0.00	0.00	0.00	0	2,387.00
I2029	On 05/02/2026	Bond Future	0.00		144.65819		144.65819	0.00000	144.75345	144.75345		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		145.89276		145.89276	0.00000	145.98984	145.98984		0.00	0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.57239		148.57239	0.00000	148.67003	148.67003		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.73363		149.73363	0.00000	149.83177	149.83177		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		112.62213		112.62213	0.00000	112.66051	112.66051		2.21	0.00	0.00	0	740.00
I2031	On 05/02/2026	Bond Future	0.00		112.29029		112.29029	0.00000	112.32890	112.32890		2.15	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.38384		114.38384	0.00000	114.42321	114.42321		2.01	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.05603		114.05603	0.00000	114.09508	114.09508		1.91	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.08613		116.08613	0.00000	116.12494	116.12494		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		135.73802		135.73802	0.00000	135.55491	135.55491		0.00	0.00	0.00	0	8,701.00
I2033	On 05/02/2026	Bond Future	0.00		138.21846		138.21846	0.00000	138.03142	138.03142		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.23055		139.23055	0.00000	139.04010	139.04010		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		141.78788		141.78788	0.00000	141.59273	141.59273		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.72459		142.72459	0.00000	142.52469	142.52469		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		147.01060		147.01060	0.00000	146.90550	146.90550		0.00	0.00	0.00	0	1,194.00
I2038	On 05/02/2026	Bond Future	0.00		147.52734		147.52734	0.00000	147.41948	147.41948		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.27779		150.27779	0.00000	150.16809	150.16809		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		150.83313		150.83313	0.00000	150.72000	150.72000		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.51880		153.51880	0.00000	153.40250	153.40250		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		114.89990		114.89990	0.00000	114.93503	114.93503		5.13	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.18437		114.18437	0.00000	114.21964	114.21964		5.17	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.31318		116.31318	0.00000	116.34912	116.34912		5.11	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.58852		115.58852	0.00000	115.62402	115.62402		5.21	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.64552		117.64552	0.00000	117.68078	117.68078		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		126.33248		126.33248	0.00000	126.09289	126.09289		0.00	0.00	0.00	0	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		128.64116		128.64116	0.00000	128.39650	128.39650		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.74157		128.74157	0.00000	128.49245	128.49245		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		131.10582		131.10582	0.00000	130.85098	130.85098		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.10672		131.10672	0.00000	130.84608	130.84608		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		127.85308		127.85308	0.00000	127.89149	127.89149		0.00	0.00	0.00	0	1,594.00
I2050	On 05/02/2026	Bond Future	0.00		127.77123		127.77123	0.00000	127.80964	127.80964		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		130.15319		130.15319	0.00000	130.19249	130.19249		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.08733		130.08733	0.00000	130.12598	130.12598		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.40339		132.40339	0.00000	132.44179	132.44179		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		116.07526		116.07526	0.00000	116.11041	116.11041		7.21	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.38118		115.38118	0.00000	115.41655	115.41655		7.31	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.53241		117.53241	0.00000	117.56840	117.56840		7.28	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.83014		116.83014	0.00000	116.86573	116.86573		7.48	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.90914		118.90914	0.00000	118.94450	118.94450		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		403.58400		403.58400	0.00000	403.34900	403.34900		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		410.95800		410.95800	0.00000	410.71900	410.71900		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		418.62000		418.62000	0.00000	418.37600	418.37600		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		426.22800		426.22800	0.00000	425.97900	425.97900		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		433.90700		433.90700	0.00000	433.65200	433.65200		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						
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		7.37520		107.35695	0.00000	7.38593	107.34542		2.18		0.00	0.00	0	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	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		284.26824		284.26824	0.00000	284.35564	284.35564		0.00		0.00	0.00	0	511.00
R202	On 05/02/2026	Bond Future	0.00		284.11261		284.11261	0.00000	284.20020	284.20020		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		289.40950		289.40950	0.00000	289.49892	289.49892		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		289.29439		289.29439	0.00000	289.38288	289.38288		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		294.44605		294.44605	0.00000	294.53366	294.53366		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		7.70027		103.28322	0.00000	7.73119	103.17288		3.06		0.00	0.00	0	65,787.00
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	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.72668		101.13690	0.00000	7.76001	101.02416		2.99		0.00	0.00	0	164,635.00
R2030	On 07/05/2026	Bond Future	0.00		7.75311		102.99826	0.00000	7.78903	102.88350		2.88		0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	296.89000		0.29689	0.00000	273.54000	0.27354	296.890	3.14	0.23	1,769,008.11		1,000	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	775.96000		0.77596	0.00000	724.62000	0.72462	775.960	2.90	0.48	3,730,757.73		1,000	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	581.46000		0.58146	0.00000	630.11000	0.63011	581.460	2.83	(0.39)	(3,075,280.53)		1,000	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.79936		100.85568	0.00000	7.83863	100.73798		2.79		0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	402.91000		0.40291	0.00000	375.10000	0.37510	402.910	3.03	0.26	2,012,814.80		1,000	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	851.10000		0.85110	0.00000	799.69000	0.79969	851.100	2.81	0.46	3,624,157.32		1,000	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	598.18000		0.59818	0.00000	643.98000	0.64398	598.180	2.70	(0.37)	(2,873,092.79)		1,000	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.84693		102.62691	0.00000	7.88989	102.50630		2.59		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

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	0.00		8.27556		100.81232	0.00000	8.32233	100.58435			4.88	0.00	40,324,928.00	400	12,571.00
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	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.32791		102.62941	0.00000	8.37724	102.39692			4.66	0.00	89,903,363.16	876	123,108.00
R2032	On 07/05/2026	Bond Future	0.00		8.37545		100.35816	0.00000	8.42745	100.12148			4.68	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.43746		102.17670	0.00000	8.49262	101.93485			4.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.50889		99.81386	0.00000	8.56744	99.56696			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		8.43059		109.63441	0.00000	8.47247	109.39567			6.99	0.00	0.00	0	20,819.00
R2033	On 05/02/2026	Bond Future	0.00		8.48660		111.61048	0.00000	8.53062	111.36701			7.11	0.00	21,540,822.64	193	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.53845		108.62107	0.00000	8.58467	108.37324			6.97	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.60357		110.58913	0.00000	8.65239	110.33586			7.07	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.67714		107.49173	0.00000	8.72872	107.23314			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		8.77067		102.39659	0.00000	8.82277	102.06908			6.20	0.00	10,239,659.00	100	15,167.00
R2035	On 06/11/2025	Bond Future	9.77	Call	6,045.04000		6.04504	0.00000	5,717.53000	5.71753	6,045.040		6.54	1.00	0.00	0	250.00
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	10.50	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	10.68	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	10.95	Call	12,579.19000		12.57919	0.00000	12,251.68000	12.25168	12,579.190		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		8.83355		104.24219	0.00000	8.88791	103.90838			6.00	0.00	10,424,219.00	100	83,047.00
R2035	On 05/02/2026	Bond Future	8.64	Call	800.93000		0.80093	0.00000	692.21000	0.69221	800.930		6.26	0.36	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	515.33000		0.51533	0.00000	616.60000	0.61660	515.330		5.94	(0.27)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	348.46000		0.34846	0.00000	425.43000	0.42543	348.460		5.89	(0.20)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	68.22000		0.06822	0.00000	89.88000	0.08988	68.220		5.85	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,804.82000		7.80482	0.00000	7,473.01000	7.47301	7,804.820		5.94	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,279.24000		9.27924	0.00000	8,945.92000	8.94592	9,279.240		6.05	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.22000		0.00022	0.00000	0.36000	0.00036	0.220		6.15	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,933.21000		11.93321	0.00000	11,599.43000	11.59943	11,933.210		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	0.01000	0.00001	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		8.88826		101.65768	0.00000	8.94487	101.31781			6.19	0.00	0.00	0	31,963.00
R2035	On 07/05/2026	Bond Future	8.29	Call	650.56000		0.65056	0.00000	578.20000	0.57820	650.560		6.73	0.23	2,097,822.95	1,000	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,535.21000		1.53521	0.00000	1,389.77000	1.38977	1,535.210		6.31	0.46	4,083,066.50	1,000	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	966.74000		0.96674	0.00000	1,087.30000	1.08730	966.740		6.11	(0.33)	(2,926,052.03)	1,000	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,724.30000		4.72430	0.00000	4,439.97000	4.43997	4,724.300		6.03	0.85	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,820.41000		4.82041	0.00000	4,533.83000	4.53383	4,820.410		6.03	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,063.28000		5.06328	0.00000	4,771.34000	4.77134	5,063.280		6.03	0.88	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	77.23000		0.07723	0.00000	94.20000	0.09420	77.230		6.08	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	72.66000		0.07266	0.00000	88.76000	0.08876	72.660		6.09	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	62.28000		0.06228	0.00000	76.39000	0.07639	62.280		6.10	(0.04)	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	15.15	0.0000	0.01515	0.00000	19.24000	0.01924	15.150	6.23	(0.01)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	14.14	0.0000	0.01414	0.00000	17.98000	0.01798	14.140	6.24	(0.01)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	11.87	0.0000	0.01187	0.00000	15.16000	0.01516	11.870	6.25	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.95485	103.50011	0.00000	9.01409	103.15312			6.05	0.00	0.00		0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	896.13	0.0000	0.89613	0.00000	812.42000	0.81242	896.130	6.53	0.26	2,343,853.13		1,000	1,000.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,760.53	0.0000	1.76053	0.00000	1,615.77000	1.61577	1,760.530	6.16	0.44	3,969,139.52		1,000	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,689.98	0.0000	2.68998	0.00000	2,495.01000	2.49501	2,689.980	6.01	0.59	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,984.69	0.0000	2.98469	0.00000	2,776.35000	2.77635	2,984.690	5.99	0.62	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,083.21	0.0000	1.08321	0.00000	1,197.57000	1.19757	1,083.210	5.96	(0.31)	(2,772,464.00)		1,000	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	700.53	0.0000	0.70053	0.00000	784.18000	0.78418	700.530	5.95	(0.22)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	590.05	0.0000	0.59005	0.00000	663.59000	0.66359	590.050	5.95	(0.19)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	255.52	0.0000	0.25552	0.00000	293.48000	0.29348	255.520	6.01	(0.10)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	211.63	0.0000	0.21163	0.00000	244.09000	0.24409	211.630	6.04	(0.08)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.03117	100.81854	0.00000	9.09313	100.46469			6.17	0.00	0.00		0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		9.23072	97.31525	0.00000	9.28797	96.93486			6.98	0.00	11,677,830.00		120	28,245.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00000	0.00000	0.00000	0.00000	0.00000			13.78	0.00	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.29840	94.81085	0.00000	9.35786	94.42323			7.13	0.00	46,552,127.35		491	115,589.00
R2037	On 05/02/2026	Bond Future	9.65	Put	489.49	0.0000	0.48949	0.00000	596.70000	0.59670	489.490	7.06	(0.24)	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	81.74	0.0000	0.08174	0.00000	109.02000	0.10902	81.740	6.97	(0.06)	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,730.32	0.0000	9.73032	0.00000	9,343.44000	9.34344	9,730.320	7.22	1.00	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	12,484.24000	12.48424	0.00000	12,096.66000	12.09666	12,484.240	7.47	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			7.52	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			7.52	0.00	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.36774	96.55577	0.00000	9.42945	96.16106			7.07	0.00	0.00		0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,076.12	0.0000	1.07612	0.00000	956.03000	0.95603	1,076.120	7.45	0.33	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,337.03	0.0000	2.33703	0.00000	2,121.98000	2.12198	2,337.030	7.08	0.57	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	439.77	0.0000	0.43977	0.00000	514.65000	0.51465	439.770	6.92	(0.17)	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,487.21	0.0000	9.48721	0.00000	9,101.73000	9.10173	9,487.210	7.13	0.98	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.11	0.00011	0.00011	0.00000	0.16000	0.00016	0.110	7.36	0.00	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.44949	94.04573	0.00000	9.51380	93.64300			7.35	0.00	0.00		0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,467.54	0.0000	4.46754	0.00000	4,178.99000	4.17899	4,467.540	7.25	0.74	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	278.10	0.0000	0.27810	0.00000	320.83000	0.32083	278.100	7.44	(0.10)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	83.98	0.0000	0.08398	0.00000	99.25000	0.09925	83.980	7.74	(0.03)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.52989	95.69686	0.00000	9.59678	95.28632			7.29	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,634.44	0.0000	2.63444	0.00000	2,441.57000	2.44157	2,634.440	7.44	0.49	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,108.71	0.0000	1.10871	0.00000	1,221.20000	1.22120	1,108.710	7.23	(0.26)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	452.82	0.0000	0.45282	0.00000	508.72000	0.50872	452.820	7.39	(0.12)	0.00		0	4,490.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		9.31578	112.55093	0.00000	9.37321	112.10227			6.78	0.00	0.00		0	2,851.00
R2038	On 06/11/2025	Bond Future	10.98	Call	12,023.59000	12.02359	0.00000	11,574.93000	11.57493	12,023.590	10.10	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			13.40	0.00	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.38875	114.57957	0.00000	9.44842	114.12235			6.65	0.00	0.00		0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.45919	111.20350	0.00000	9.52113	110.73798			7.00	0.00	0.00		0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.53998	113.21828	0.00000	9.60449	112.74330			7.01	0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.62658	109.72578	0.00000	9.69374	109.24162			7.11	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 31/03/2038	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
R2039	On 06/11/2025	Bond Future	0.00		103.95891	103.95891	0.00000	103.52080	103.52080			7.47		0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		105.83264	105.83264	0.00000	105.38629	105.38629			7.30		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		102.80096	102.80096	0.00000	102.34646	102.34646			7.60		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		104.66349	104.66349	0.00000	104.19990	104.19990			7.57		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		101.52482	101.52482	0.00000	101.05224	101.05224			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		9.65080	97.51466	0.00000	9.71328	97.05544			7.73		0.00	4,875,733.00	50	22,556.00
R2040	On 05/02/2026	Bond Future	0.00		9.72537	94.76337	0.00000	9.79009	94.29549			7.94		0.00	177,397,028.64	1,872	89,300.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,782.74000	1.78274	0.00000	1,538.05000	1.53805	1,782.740	7.91	0.56		0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	299.26000	0.29926	0.00000	383.57000	0.38357	299.260	7.75	(0.15)		0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	4,576.17000	4.57617	0.00000	4,169.31000	4.16931	4,576.170	7.76	0.89		0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	33.49000	0.03349	0.00000	47.79000	0.04779	33.490	7.82	(0.02)		0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	4.78000	0.00478	0.00000	7.36000	0.00736	4.780	8.05	0.00		0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	13,584.57000	13.58457	0.00000	13,116.77000	13.11677	13,584.570	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		9.80144	96.50749	0.00000	9.86843	96.03103			7.89		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,404.05000	6.40405	0.00000	5,987.87000	5.98787	6,404.050	7.75	0.89		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	14.65000	0.01465	0.00000	19.27000	0.01927	14.650	8.12	(0.01)		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.48000	0.00248	0.00000	3.41000	0.00341	2.480	8.25	0.00		0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.88921	93.74586	0.00000	9.95879	93.25994			8.25		0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.97499	95.39145	0.00000	10.04713	94.89624			8.21		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,986.64000	2.98664	0.00000	2,752.21000	2.75221	2,986.640	8.41	0.49		0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,260.30000	1.26030	0.00000	1,396.78000	1.39678	1,260.300	8.15	(0.26)		0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	516.27000	0.51627	0.00000	584.51000	0.58451	516.270	8.30	(0.13)		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		104.21939	104.21939	0.00000	103.70250	103.70250			8.08		0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		106.09781	106.09781	0.00000	105.57130	105.57130			7.91		0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		102.94492	102.94492	0.00000	102.40877	102.40877			8.25		0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		104.81005	104.81005	0.00000	104.26331	104.26331			8.23		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		101.54785	101.54785	0.00000	100.99066	100.99066			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		9.89080	92.87546	0.00000	9.93324	92.54741			8.50		0.00	0.00	0	67,975.00
R2044	On 06/11/2025	Bond Future	11.25	Call	9,653.18000	9.65318	0.00000	9,325.13000	9.32513	9,653.180	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		9.96516	90.16583	0.00000	10.00905	89.83143			8.74		0.00	0.00	0	61,344.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,994.16000	1.99416	0.00000	1,811.19000	1.81119	1,994.160	8.70	0.59		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	6,780.81000	6.78081	0.00000	6,461.05000	6.46105	6,780.810	8.60	0.97		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	10.34000	0.01034	0.00000	13.84000	0.01384	10.340	8.78	(0.01)		0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	3.80000	0.00380	0.00000	5.23000	0.00523	3.800	8.91	0.00		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2.94000	0.00294	0.00000	4.07000	0.00407	2.940	8.95	0.00		0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.04070	91.82526	0.00000	10.08602	91.48479			8.71		0.00	0.00	0	68,596.00
R2044	On 06/08/2026	Bond Future	0.00		10.12682	89.10404	0.00000	10.17381	88.75661			9.14		0.00	0.00	0	7,681.00

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 05/11/2026	Bond Future	0.00		10.21052		90.66817	0.00000	10.25916	90.31385			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		9.85578		91.80835	0.00000	9.89817	91.46035			9.00	0.00	0.00	0	50,985.00
R2048	On 05/02/2026	Bond Future	0.00		9.92834		93.46309	0.00000	9.97213	93.10849			8.83	0.00	27,010,833.01	289	211,744.00
R2048	On 05/02/2026	Bond Future	9.50	Call	535.35000		0.53535	0.00000	468.76000	0.46876	535.350		9.36	0.22	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	823.46000		0.82346	0.00000	727.71000	0.72771	823.460		9.18	0.31	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,953.40000		1.95340	0.00000	1,768.14000	1.76814	1,953.400		8.83	0.56	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	278.16000		0.27816	0.00000	334.20000	0.33420	278.160		8.64	(0.13)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.99450		90.74368	0.00000	10.03965	90.38251			9.24	0.00	0.00	0	37,542.00
R2048	On 06/08/2026	Bond Future	0.00		10.06929		92.38813	0.00000	10.11599	92.01971			9.24	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.14953		89.57443	0.00000	10.19783	89.19875			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		9.75572		119.06658	0.00000	9.79792	118.60609			9.14	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.82229		121.21271	0.00000	9.86587	120.74337			8.97	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.88640		117.58158	0.00000	9.93133	117.10381			9.39	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.95788		119.71192	0.00000	10.00437	119.22434			9.40	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.03284		115.95545	0.00000	10.08092	115.45834			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		9.04067		82.16415	0.00000	9.09274	81.86184			7.18	0.00	0.00	0	5,625.00
R209	On 05/02/2026	Bond Future	0.00		9.10269		83.64513	0.00000	9.15672	83.33701			7.02	0.00	149,808,427.83	1,791	35,223.00
R209	On 07/05/2026	Bond Future	0.00		9.16177		82.03294	0.00000	9.21777	81.71928			7.23	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.23083		83.51955	0.00000	9.28909	83.19946			7.17	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.30547		81.83709	0.00000	9.36607	81.51070			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		254.08780		254.08780	0.00000	254.20294	254.20294			0.00	0.00	0.00	0	851.00
R210	On 05/02/2026	Bond Future	0.00		258.73084		258.73084	0.00000	258.84694	258.84694			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.07116		260.07116	0.00000	260.18954	260.18954			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.84754		264.84754	0.00000	264.96589	264.96589			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.02673		266.02673	0.00000	266.14493	266.14493			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		7.97547		97.22498	0.00000	8.01699	97.05292			4.20	0.00	0.00	0	80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.02009		98.97739	0.00000	8.06423	98.80180			4.00	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.05276		97.24732	0.00000	8.09959	97.06859			3.93	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.10086		99.00998	0.00000	8.15099	98.82719			3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.16446		97.20075	0.00000	8.21820	97.01398			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		9.65576		76.31298	0.00000	9.71313	75.94404			8.55	0.00	0.00	0	6,415.00
R214	On 05/02/2026	Bond Future	0.00		9.72695		77.68845	0.00000	9.78622	77.31250			8.38	0.00	21,208,946.85	273	9,317.00
R214	On 07/05/2026	Bond Future	0.00		9.79171		75.82027	0.00000	9.85282	75.43749			8.72	0.00	0.00	0	30,856.00
R214	On 06/08/2026	Bond Future	0.00		9.86554		77.19442	0.00000	9.92874	76.80407			8.73	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.94558		75.25495	0.00000	10.01092	74.85714			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
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
Total for Derivatives :													622,947,649.20		18,555	2,168,719.00	
Grand Total:													622,947,649.20		18,555	2,168,719.00	