

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2025

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		1,223.29400		1,223.29400	0.00000	1,223.29400	1,223.29400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,243.84900		1,243.84900	0.00000	1,245.23000	1,245.23000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,266.62500		1,266.62500	0.00000	1,268.14700	1,268.14700		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.38000		1,289.38000	0.00000	1,290.90300	1,290.90300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.30700		1,312.30700	0.00000	1,313.87600	1,313.87600		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,335.88300		1,335.88300	0.00000	1,335.88300	1,335.88300		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,546.46400		1,546.46400	0.00000	1,546.46400	1,546.46400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,567.02500		1,567.02500	0.00000	1,572.33200	1,572.33200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,595.71800		1,595.71800	0.00000	1,601.26800	1,601.26800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,624.38600		1,624.38600	0.00000	1,630.00200	1,630.00200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,653.26900		1,653.26900	0.00000	1,659.01000	1,659.01000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,682.97100		1,682.97100	0.00000	1,682.97100	1,682.97100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,301.10100		1,301.10100	0.00000	1,301.10100	1,301.10100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,319.56700		1,319.56700	0.00000	1,322.96700	1,322.96700		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,343.73000		1,343.73000	0.00000	1,347.31400	1,347.31400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,367.87000		1,367.87000	0.00000	1,371.49000	1,371.49000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,392.19200		1,392.19200	0.00000	1,395.89800	1,395.89800		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,417.20300		1,417.20300	0.00000	1,417.20300	1,417.20300		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		12.01000		78.65023	0.00000	12.01000	78.65023		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.46064		92.60294	0.00000	9.40907	92.85979		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.54833		90.52644	0.00000	9.49263	90.79647		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.64836		92.19043	0.00000	9.59039	92.46345		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.76184		90.03750	0.00000	9.70075	90.31669		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.92543		91.49640	0.00000	9.92543	91.49640		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		12.39000		73.33389	0.00000	12.39000	73.33389		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.08336		89.98347	0.00000	10.03755	90.31223		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.16300		87.38806	0.00000	10.11447	87.73114		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.24891		88.99365	0.00000	10.19900	89.34110		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.34054		86.31249	0.00000	10.28872	86.66737		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.46042		87.70718	0.00000	10.46042	87.70718		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		1,277.20000		1,277.20000	0.00000	1,277.20000	1,277.20000		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,296.05100		1,296.05100	0.00000	1,297.17500	1,297.17500		0.00	0.00	0.00	0	602.00
GOVI	On 07/05/2026	GOVI	0.00		1,319.78200		1,319.78200	0.00000	1,321.04800	1,321.04800		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,343.49200		1,343.49200	0.00000	1,344.75300	1,344.75300		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,367.38100		1,367.38100	0.00000	1,368.68500	1,368.68500		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,391.69500		1,391.69500	0.00000	1,391.69500	1,391.69500		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

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 06/11/2025	Bond Future	0.00		139.79	000	139.79000	0.00000	139.79000	139.79000		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		144.62	344	144.62344	0.00000	144.64194	144.64194		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		145.84	396	145.84396	0.00000	145.87621	145.87621		0.00	0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.52	620	148.52620	0.00000	148.55596	148.55596		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.68	462	149.68462	0.00000	149.71729	149.71729		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.29	724	152.29724	0.00000	152.29724	152.29724		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.69	000	109.69000	0.00000	109.69000	109.69000		2.21	0.00	0.00	0	0.00
I2031	On 05/02/2026	Bond Future	0.00		112.36	770	112.36770	0.00000	112.38255	112.38255		2.03	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.45	223	114.45223	0.00000	114.47778	114.47778		1.93	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.12	818	114.12818	0.00000	114.15204	114.15204		1.88	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.15	827	116.15827	0.00000	116.18414	116.18414		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.15	827	116.15827	0.00000	116.15827	116.15827		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		133.14	000	133.14000	0.00000	133.14000	133.14000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		138.14	269	138.14269	0.00000	138.20455	138.20455		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.14	066	139.14066	0.00000	139.21640	139.21640		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		141.69	967	141.69967	0.00000	141.77387	141.77387		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.63	287	142.63287	0.00000	142.71067	142.71067		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		145.16	461	145.16461	0.00000	145.16461	145.16461		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.88	000	143.88000	0.00000	143.88000	143.88000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		147.87	552	147.87552	0.00000	147.81669	147.81669		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.61	865	150.61865	0.00000	150.57251	150.57251		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		151.18	366	151.18366	0.00000	151.13365	151.13365		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.87	374	153.87374	0.00000	153.82508	153.82508		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		154.32	464	154.32464	0.00000	154.32464	154.32464		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		110.43	000	110.43000	0.00000	110.43000	110.43000		5.13	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.22	522	114.22522	0.00000	114.17256	114.17256		4.46	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.34	416	116.34416	0.00000	116.30128	116.30128		4.60	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.62	257	115.62257	0.00000	115.57668	115.57668		4.67	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.67	881	117.67881	0.00000	117.63374	117.63374		4.62	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.83	121	116.83121	0.00000	116.83121	116.83121		5.19	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		125.41	000	125.41000	0.00000	125.41000	125.41000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		128.61	407	128.61407	0.00000	128.62857	128.62857		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.70	198	128.70198	0.00000	128.72878	128.72878		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		131.06	871	131.06871	0.00000	131.09320	131.09320		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.06	694	131.06694	0.00000	131.09411	131.09411		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		133.40	012	133.40012	0.00000	133.40012	133.40012		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		124.42	000	124.42000	0.00000	124.42000	124.42000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		127.95	725	127.95725	0.00000	127.75838	127.75838		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		130.33	086	130.33086	0.00000	130.14010	130.14010		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.27	118	130.27118	0.00000	130.07419	130.07419		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.58	904	132.58904	0.00000	132.39065	132.39065		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
I2050	On 04/02/2027	Bond Future	0.00		132.93772		132.93772	0.00000	132.93772	132.93772		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		112.39000		112.39000	0.00000	112.39000	112.39000		7.21		0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.35561		115.35561	0.00000	115.36937	115.36937		6.96		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.49559		117.49559	0.00000	117.52038	117.52038		7.22		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.79524		116.79524	0.00000	116.81809	116.81809		7.37		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.87227		118.87227	0.00000	118.89743	118.89743		7.37		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		118.11866		118.11866	0.00000	118.11866	118.11866		7.52		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		403.76800		403.76800	0.00000	403.76800	403.76800		0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		411.17600		411.17600	0.00000	411.10800	411.10800		0.00		0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		418.80400		418.80400	0.00000	418.77300	418.77300		0.00		0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		426.42500		426.42500	0.00000	426.38400	426.38400		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		434.10300		434.10300	0.00000	434.06800	434.06800		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		442.00200		442.00200	0.00000	442.00200	442.00200		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		8.13000		106.55090	0.00000	8.13000	106.55090		2.18		0.00	0.00	0	0.00
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		275.64000		275.64000	0.00000	275.64000	275.64000		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		284.24591		284.24591	0.00000	284.37807	284.37807		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		289.51887		289.51887	0.00000	289.67982	289.67982		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		289.41244		289.41244	0.00000	289.57068	289.57068		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
R202	On 05/11/2026	Bond Future	0.00		294.56271	294.56271	294.56271	0.00000	294.72792	294.72792			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		294.19240	294.19240	294.19240	0.00000	294.19240	294.19240			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	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
R2030	On 06/11/2025	Bond Future	0.00		9.54000	96.96710	96.96710	0.00000	9.54000	96.96710			3.06	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.73724	101.10116	101.10116	0.00000	7.70487	101.21075			2.94	0.00	53,280,311.32	527	164,135.00
R2030	On 07/05/2026	Bond Future	0.00		7.76748	102.95233	102.95233	0.00000	7.72960	103.07346			2.92	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	150.47000	0.15047	0.15047	0.00000	312.39000	0.31239	150.470		2.47	0.16	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	744.99000	0.74499	0.74499	0.00000	810.14000	0.81014	744.990		2.88	0.47	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	671.59000	0.67159	0.67159	0.00000	550.20000	0.55020	671.590		3.10	(0.41)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.81412	100.81142	100.81142	0.00000	7.77375	100.93252			2.86	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	227.61000	0.22761	0.22761	0.00000	421.37000	0.42137	227.610		2.42	0.20	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	833.84000	0.83384	0.83384	0.00000	885.24000	0.88524	833.840		2.83	0.45	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	759.48000	0.75948	0.75948	0.00000	568.95000	0.56895	759.480		3.14	(0.39)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.86337	102.58073	102.58073	0.00000	7.81901	102.70538			2.72	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.94499	100.33849	100.33849	0.00000	7.94499	100.33849			2.64	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 06/11/2025	Bond Future	0.00		10.42000	90.99590	90.99590	0.00000	10.42000	90.99590			4.88	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.33230	102.60869	102.60869	0.00000	8.30624	102.73175			4.42	0.00	13,852,173.15	135	123,108.00
R2032	On 07/05/2026	Bond Future	0.00		8.38214	100.32767	100.32767	0.00000	8.35261	100.46234			4.55	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.44396	102.14816	102.14816	0.00000	8.41325	102.28308			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.51605	99.78363	99.78363	0.00000	8.48321	99.92239			4.30	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.61152	101.49860	101.49860	0.00000	8.61152	101.49860			4.12	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 06/11/2025	Bond Future	0.00		10.33000	99.45544	99.45544	0.00000	10.33000	99.45544			6.99	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		8.48563	111.61585	111.61585	0.00000	8.46497	111.73037			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.53933	108.61635	108.61635	0.00000	8.51573	108.74317			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.60397	110.58705	110.58705	0.00000	8.57960	110.71376			6.89	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.67781	107.48836	107.48836	0.00000	8.65185	107.61881			6.68	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.66258	109.86965	109.86965	0.00000	8.66258	109.86965			6.80	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 06/11/2025	Bond Future	0.00		11.20000	88.51098	88.51098	0.00000	11.20000	88.51098			6.20	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		8.87404	103.99342	103.99342	0.00000	8.82241	104.31077			5.66	0.00	481,489,534.60	4,630	86,237.00
R2035	On 05/02/2026	Bond Future	8.64	Call	548.08000	0.54808	0.54808	0.00000	819.39000	0.81939	548.080		5.44	0.31	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	680.78000	0.68078	0.68078	0.00000	491.72000	0.49172	680.780		6.53	(0.31)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	532.74000	0.53274	0.53274	0.00000	330.36000	0.33036	532.740		6.78	(0.25)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	221.58000	0.22158	0.22158	0.00000	63.00000	0.06300	221.580		7.61	(0.11)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,618.36000	7.61836	7.61836	0.00000	7,872.91000	7.87291	7,618.360		8.60	0.96	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,066.38000	9.06638	9.06638	0.00000	9,347.70000	9.34770	9,066.380		9.09	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	22.66000	0.02266	0.02266	0.00000	0.19000	0.00019	22.660		9.51	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,694.18000	11.69418	11.69418	0.00000	12,001.78000	12.00178	11,694.180		9.65	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	4.09000	0.00409	0.00409	0.00000	0.01000	0.00001	4.090		9.65	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.01000	0.00001	0.00001	0.00000	0.00000	0.00000	0.010		9.65	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.93202	101.39483	101.39483	0.00000	8.87666	101.72751			6.00	0.00	0.00	0	31,963.00
R2035	On 07/05/2026	Bond Future	8.29	Call	275.77000	0.27577	0.27577	0.00000	663.00000	0.66300	275.770		5.11	0.15	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,216.05000	1.21605	1.21605	0.00000	1,562.39000	1.56239	1,216.050		5.62	0.42	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	1,119.36000	1.11936	1.11936	0.00000	939.75000	0.93975	1,119.360		6.38	(0.35)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,716.68000	4.71668	4.71668	0.00000	4,781.42000	4.78142	4,716.680		7.21	0.80	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	9.66	Call	4,813.45	0.0000	4.81345	0.00000	4,878.04	0.0000	4,813.450	7.25	0.81	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,056.55	0.0000	5.05655	0.00000	5,122.10	0.0000	5,056.550	7.34	0.82	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	288.80	0.0000	0.28880	0.00000	73.25	0.07325	288.800	8.09	(0.10)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	280.67	0.0000	0.28067	0.00000	68.88	0.06888	280.670	8.13	(0.10)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	261.42	0.0000	0.26142	0.00000	58.95	0.05895	261.420	8.21	(0.09)	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	145.02	0.0000	0.14502	0.00000	14.17	0.01417	145.020	8.89	(0.05)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	141.24	0.0000	0.14124	0.00000	13.21	0.01321	141.240	8.93	(0.05)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	132.27	0.0000	0.13227	0.00000	11.08	0.01108	132.270	9.01	(0.05)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.00009	103.23	498	0.00000	8.94270	103.57	147	5.89	0.00	0.00		0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	442.12	0.0000	0.44212	0.00000	911.35	0.91135	442.120	5.07	0.18	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,220.28	0.0000	1.22028	0.00000	1,353.45	1.35345	1,220.280	5.47	0.37	2,334,437.53		700	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,436.58	0.0000	1.43658	0.00000	1,788.18	1.78818	1,436.580	5.58	0.41	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,558.97	0.0000	2.55897	0.00000	2,728.13	2.72813	2,558.970	6.10	0.57	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,644.51	0.0000	1.64451	0.00000	1,517.00	1.51700	1,644.510	6.23	(0.40)	(1,260,959.94)		350	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,901.56	0.0000	2.90156	0.00000	3,025.67	3.02567	2,901.560	6.24	0.60	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,339.89	0.0000	1.33989	0.00000	1,057.99	1.05799	1,339.890	6.51	(0.34)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,022.32	0.0000	1.02232	0.00000	681.92	0.68192	1,022.320	6.89	(0.27)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	935.06	0.0000	0.93506	0.00000	858.92	0.85892	935.060	7.01	(0.25)	(1,536,226.69)		700	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	924.67	0.0000	0.92467	0.00000	573.63	0.57363	924.670	7.02	(0.24)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	589.54	0.0000	0.58954	0.00000	246.91	0.24691	589.540	7.63	(0.16)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	533.64	0.0000	0.53364	0.00000	204.24	0.20424	533.640	7.75	(0.15)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.07858	100.54	764	0.00000	9.01843	100.89	151	5.98	0.00	0.00		0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,590.06	0.0000	1.59006	0.00000	1,735.23	1.73523	1,590.060	5.72	0.40	1,453,903.77		400	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,961.69	0.0000	1.96169	0.00000	1,827.82	1.82782	1,961.690	6.39	(0.41)	(741,617.66)		200	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,211.67	0.0000	1.21167	0.00000	1,124.71	1.12471	1,211.670	7.06	(0.27)	(977,356.48)		400	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.17574	102.27	621	0.00000	9.17574	102.27	621	5.82	0.00	0.00		0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2037	On 06/11/2025	Bond Future	0.00		11.63	0.0000	0.00000	0.00000	11.63	0.00000		6.98	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	0.00		9.33859	94.54	862	0.00000	9.27688	94.95	167	6.70	0.00	23,920,800.86		253	115,716.00
R2037	On 05/02/2026	Bond Future	9.65	Put	652.52	0.0000	0.65252	0.00000	450.73	0.45073	652.520	7.75	(0.28)	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	238.62	0.0000	0.23862	0.00000	72.13	0.07213	238.620	8.89	(0.12)	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,508.11	0.0000	9.50811	0.00000	9,870.90	9.87090	9,508.110	10.67	0.98	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	12,234.05000	0.00000	12.23405	0.00000	12,625.04	12.62504	12,234.050	11.43	0.99	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.37	0.00037	0.00037	0.00000	0.00000	0.00000	0.370	11.43	0.00	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.04	0.00004	0.00004	0.00000	0.00000	0.00000	0.040	11.43	0.00	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.41085	96.27	980	0.00000	9.34541	96.69	915	6.93	0.00	0.00		0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	736.78	0.0000	0.73678	0.00000	1,119.11	1.11911	736.780	6.42	0.28	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,276.39	0.0000	2.27639	0.00000	2,415.01	2.41501	2,276.390	7.47	0.55	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	829.88	0.0000	0.82988	0.00000	412.76	0.41276	829.880	8.71	(0.23)	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,442.40	0.0000	9.44240	0.00000	9,627.30	9.62730	9,442.400	10.43	0.92	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	15.03	0.00000	0.01503	0.00000	0.09	0.00009	15.030	10.99	(0.01)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.49395	93.76	706	0.00000	9.42623	94.19	197	7.16	0.00	0.00		0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,512.53	0.0000	4.51253	0.00000	4,572.41	4.57241	4,512.530	8.18	0.70	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	639.07	0.0000	0.63907	0.00000	262.65	0.26265	639.070	9.42	(0.15)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	355.53	0.0000	0.35553	0.00000	78.44	0.07844	355.530	10.44	(0.09)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.57622	95.41	225	0.00000	9.50570	95.84	592	7.11	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,341.97	0.0000	2.34197	0.00000	2,704.32	2.70432	2,341.970	7.05	0.47	0.00		0	4,490.00

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
R2037	On 05/11/2026	Bond Future	10.23	Put	1,531.24	0.0000	1.53124	0.00000	1,067.95	0.0000	1,531.240	8.33	(0.29)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	919.68	0.0000	0.91968	0.00000	432.58	0.0000	919.680	9.28	(0.18)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.67478	0.0000	92.79555	0.00000	9.67478	0.0000		7.32	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.24	0.0000	98.81943	0.00000	11.24	0.0000		6.78	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.42883	0.0000	114.27216	0.00000	9.36717	0.0000		6.26	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.50220	0.0000	110.87995	0.00000	9.43678	0.0000		6.88	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.58430	0.0000	112.89164	0.00000	9.51665	0.0000		6.84	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.67281	0.0000	109.39218	0.00000	9.60230	0.0000		6.94	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.53120	0.0000	113.01905	0.00000	9.53120	0.0000		6.88	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2039	On 06/11/2025	Bond Future	0.00		101.16	0.0000	10.73038	0.00000	101.16	0.0000		7.47	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.61079	0.0000	105.53322	0.00000	105.99485	0.0000		3.45	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.68610	0.0000	102.48640	0.00000	102.96605	0.0000		3.71	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.76988	0.0000	104.34581	0.00000	104.83191	0.0000		3.64	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.85961	0.0000	101.20036	0.00000	101.69651	0.0000		3.76	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.84	0.0000	83.17353	0.00000	11.84	0.0000		7.73	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.73425	0.0000	94.69897	0.00000	9.68830	0.0000		7.45	0.00	40,152,363.28	424	89,581.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,671.36	0.0000	1.67136	0.00000	1,930.78	0.0000	1,671.360	7.60	0.56	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	435.44	0.0000	0.43544	0.00000	255.85	0.0000	435.440	8.89	(0.19)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	4,653.09	0.0000	4.65309	0.00000	4,814.74	0.0000	4,653.090	9.20	0.85	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	139.02	0.0000	0.13902	0.00000	26.66	0.0000	139.020	10.31	(0.06)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	57.48	0.0000	0.05748	0.00000	3.61	0.0000	57.480	11.29	(0.03)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	13,533.71	0.0000	13.53371	0.00000	13,854.04	0.0000	13,533.710	12.75	0.99	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.04	0.0000	0.00004	0.00000	0.00	0.0000	0.040	12.75	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.81189	0.0000	96.43294	0.00000	9.76309	0.0000		7.73	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,686.02	0.0000	6.68602	0.00000	6,646.59	0.0000	6,686.020	10.06	0.83	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	186.82	0.0000	0.18682	0.00000	12.35	0.0000	186.820	12.23	(0.05)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	70.09	0.0000	0.07009	0.00000	2.03	0.0000	70.090	12.29	(0.02)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.89971	0.0000	93.67230	0.00000	9.84941	0.0000		8.03	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.98600	0.0000	95.31563	0.00000	9.93374	0.0000		8.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,725.97	0.0000	2.72597	0.00000	3,125.12	0.0000	2,725.970	7.84	0.49	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,626.41	0.0000	1.62641	0.00000	1,185.11	0.0000	1,626.410	9.27	(0.28)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	981.19	0.0000	0.98119	0.00000	479.17	0.0000	981.190	10.35	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		10.08720	0.0000	92.44657	0.00000	10.08720	0.0000		8.30	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2042	On 06/11/2025	Bond Future	0.00		101.58	0.0000	10.95859	0.00000	101.58	0.0000		8.08	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.83154	0.0000	106.02594	0.00000	106.40104	0.0000		7.44	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.90764	0.0000	102.86205	0.00000	103.25369	0.0000		8.09	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.99145	0.0000	104.72823	0.00000	105.12474	0.0000		8.03	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		10.08045	0.0000	101.46347	0.00000	101.86833	0.0000		8.39	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.88	0.0000	79.28875	0.00000	11.88	0.0000		8.50	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.96884	0.0000	90.13772	0.00000	9.93334	0.0000		8.25	0.00	29,024,345.84	322	61,068.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,921.85	0.0000	1.92185	0.00000	2,132.31	0.0000	1,921.850	8.48	0.59	0.00	0	9,000.00

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 05/02/2026	Bond Future	10.90	Call	6,874.02	0000	6.87402	0.00000	7,015.13	0000	7.01513	6,874.020	11.11	0.92	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	82.17	0000	0.08217	0.00000	8.21	0000	0.00821	82.170	12.10	(0.04)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	54.08	0000	0.05408	0.00000	2.95	0000	0.00295	54.080	12.64	(0.02)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	48.84	0000	0.04884	0.00000	2.26	0000	0.00226	48.840	12.78	(0.02)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.04	563	91.78813	0.00000	10.00	784	92.07338		8.57	0.00	0.00	0	69,649.00
R2044	On 06/08/2026	Bond Future	0.00		10.13	162	89.06845	0.00000	10.09	280	89.35688		8.93	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.21	562	90.63092	0.00000	10.17	536	90.92566		8.91	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.31	296	87.80640	0.00000	10.31	296	87.80640		9.28	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.74	000	78.24223	0.00000	11.74	000	78.24223		9.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.93	204	93.43304	0.00000	9.89	656	93.72188		8.35	0.00	0.00	0	211,744.00
R2048	On 05/02/2026	Bond Future	9.50	Call	236.91	000	0.23691	0.00000	586.65	000	0.58665	236.910	7.07	0.14	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	518.11	000	0.51811	0.00000	896.98	000	0.89698	518.110	7.39	0.26	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,830.92	000	1.83092	0.00000	2,093.85	000	2.09385	1,830.920	8.35	0.56	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	412.57	000	0.41257	0.00000	240.90	000	0.24090	412.570	9.93	(0.17)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.99	938	90.70452	0.00000	9.96	175	91.00715		9.11	0.00	0.00	0	37,542.00
R2048	On 06/08/2026	Bond Future	0.00		10.07	404	92.35054	0.00000	10.03	545	92.65666		9.06	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.15	456	89.53519	0.00000	10.11	457	89.84799		9.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.24	759	91.07392	0.00000	10.24	759	91.07392		9.42	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.76	000	100.21428	0.00000	11.76	000	100.21428		9.14	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.80	550	121.39440	0.00000	9.78	029	121.66812		8.49	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.87	012	117.75553	0.00000	9.84	308	118.04544		9.27	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.94	080	119.89195	0.00000	9.91	314	120.18451		9.22	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.01	534	116.13731	0.00000	9.98	664	116.43664		9.67	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		10.10	048	118.13171	0.00000	10.10	048	118.13171		9.60	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.27	000	70.42923	0.00000	11.27	000	70.42923		7.18	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		9.13	259	83.47443	0.00000	9.08	126	83.76775		6.61	0.00	135,312,051.03	1,621	35,230.00
R209	On 07/05/2026	Bond Future	0.00		9.19	414	81.85145	0.00000	9.13	954	82.15789		7.09	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.26	406	83.33678	0.00000	9.20	772	83.64697		6.99	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.34	014	81.65015	0.00000	9.28	144	81.96699		7.15	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.43	110	83.05388	0.00000	9.43	110	83.05388		7.02	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.14	000	252.14000	0.00000	252.14	000	252.14000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.69	827	258.69827	0.00000	258.73	131	258.73131		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.01	399	260.01399	0.00000	260.07	162	260.07162		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.79	559	264.79559	0.00000	264.84	877	264.84877		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.97	028	265.97028	0.00000	266.02	868	266.02868		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.61	120	270.61120	0.00000	270.61	120	270.61120		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.05	000	89.06962	0.00000	10.05	000	89.06962		4.20	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		8.02	472	98.95895	0.00000	7.99	835	99.06401		3.83	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.06	004	97.21950	0.00000	8.02	969	97.33551		3.84	0.00	0.00	0	64,746.00

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
R213	On 06/08/2026	Bond Future	0.00		8.10796	98.98406	0.00000	8.07619	99.10009		3.64	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.17236	97.17327	0.00000	8.13805	97.29270		3.58	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.26463	98.84491	0.00000	8.26463	98.84491		3.41	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		11.64000	64.93233	0.00000	11.64000	64.93233		8.55	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.73586	77.63176	0.00000	9.69003	77.92400		7.88	0.00	45,569,843.12	587	9,583.00
R214	On 07/05/2026	Bond Future	0.00		9.80202	75.75549	0.00000	9.75364	76.06015		8.55	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.87588	77.13035	0.00000	9.82620	77.43887		8.51	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.95639	75.18893	0.00000	9.90494	75.50391		8.87	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		10.05021	76.48162	0.00000	10.05021	76.48162		8.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :												821,873,603.72		11,249	1,615,143.00
Grand Total:												821,873,603.72		11,249	1,615,143.00