

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/11/2025

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	1,245.97200	1,245.97200	0.00000	1,243.84900	1,243.84900		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,268.78800	1,268.78800	0.00000	1,266.62500	1,266.62500		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,291.59100	1,291.59100	0.00000	1,289.38000	1,289.38000		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,314.56700	1,314.56700	0.00000	1,312.30700	1,312.30700		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,337.25900	1,337.25900	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	1,574.34300	1,574.34300	0.00000	1,567.02500	1,567.02500		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,603.17100	1,603.17100	0.00000	1,595.71800	1,595.71800		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,631.98300	1,631.98300	0.00000	1,624.38600	1,624.38600		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,661.01500	1,661.01500	0.00000	1,653.26900	1,653.26900		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,689.68800	1,689.68800	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	1,372.19800	1,372.19800	0.00000	1,319.56700	1,319.56700		0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026			Index Future	0.00	1,397.32500	1,397.32500	0.00000	1,343.73000	1,343.73000		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,422.43800	1,422.43800	0.00000	1,367.87000	1,367.87000		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,447.74200	1,447.74200	0.00000	1,392.19200	1,392.19200		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,472.73400	1,472.73400	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	9.39166	92.94671	0.00000	9.46064	92.60294		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	9.47615	90.87657	0.00000	9.54833	90.52644		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	9.57264	92.54725	0.00000	9.64836	92.19043		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.68236	90.40094	0.00000	9.76184	90.03750		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.81722	91.97474	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	9.97405	90.77100	0.00000	10.08336	89.98347		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	10.04998	88.19019	0.00000	10.16300	87.38806		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	10.13200	89.81078	0.00000	10.24891	88.99365		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	10.21957	87.14434	0.00000	10.34054	86.31249		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	10.31942	88.65928	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	1,352.20300	1,352.20300	0.00000	1,296.05100	1,296.05100		0.00	0.00	0.00	0	602.00
GOVI	On	07/05/2026			GOVI	0.00	1,376.96300	1,376.96300	0.00000	1,319.78200	1,319.78200		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026			GOVI	0.00	1,401.71000	1,401.71000	0.00000	1,343.49200	1,343.49200		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,426.64500	1,426.64500	0.00000	1,367.38100	1,367.38100		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,451.27300	1,451.27300	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		144.70	008	144.70008	0.00000	144.62344	144.62344		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		145.92	201	145.92201	0.00000	145.84396	145.84396		0.00	0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.60	607	148.60607	0.00000	148.52620	148.52620		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.76	623	149.76623	0.00000	149.68462	149.68462		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.38	055	152.38055	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		112.19	738	112.19738	0.00000	112.36770	112.36770		2.03	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.27	873	114.27873	0.00000	114.45223	114.45223		1.93	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		113.95	172	113.95172	0.00000	114.12818	114.12818		1.88	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		115.97	893	115.97893	0.00000	116.15827	116.15827		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.53	976	115.53976	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		138.22	015	138.22015	0.00000	138.14269	138.14269		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.21	955	139.21955	0.00000	139.14066	139.14066		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		141.78	033	141.78033	0.00000	141.69967	141.69967		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.71	530	142.71530	0.00000	142.63287	142.63287		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		145.20	660	145.20660	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		147.70	842	147.70842	0.00000	147.87552	147.87552		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.44	867	150.44867	0.00000	150.61865	150.61865		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		151.01	079	151.01079	0.00000	151.18366	151.18366		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.69	827	153.69827	0.00000	153.87374	153.87374		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		154.14	524	154.14524	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		114.21	345	114.21345	0.00000	114.22522	114.22522		4.89	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.33	219	116.33219	0.00000	116.34416	116.34416		5.05	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.61	052	115.61052	0.00000	115.62257	115.62257		5.14	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.66	689	117.66689	0.00000	117.67881	117.67881		5.10	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.81	845	116.81845	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		128.60	157	128.60157	0.00000	128.61407	128.61407		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.68	924	128.68924	0.00000	128.70198	128.70198		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		131.05	595	131.05595	0.00000	131.06871	131.06871		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.05	428	131.05428	0.00000	131.06694	131.06694		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		133.34	036	133.34036	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		127.94	425	127.94425	0.00000	127.95725	127.95725		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		130.31	784	130.31784	0.00000	130.33086	130.33086		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.25	799	130.25799	0.00000	130.27118	130.27118		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.57	604	132.57604	0.00000	132.58904	132.58904		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		132.39804		132.39804	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		116.09636		116.09636	0.00000	115.35561	115.35561		6.96		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		118.25006		118.25006	0.00000	117.49559	117.49559		7.25		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		117.56370		117.56370	0.00000	116.79524	116.79524		7.42		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		119.65499		119.65499	0.00000	118.87227	118.87227		7.41		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		118.84128		118.84128	0.00000	118.11866	118.11866		7.59		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		411.09600		411.09600	0.00000	411.17600	411.17600		0.00		0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		418.72200		418.72200	0.00000	418.80400	418.80400		0.00		0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		426.34500		426.34500	0.00000	426.42500	426.42500		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		434.02500		434.02500	0.00000	434.10300	434.10300		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		441.61100		441.61100	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		284.21651		284.21651	0.00000	284.24591	284.24591		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		289.48916		289.48916	0.00000	289.51887	289.51887		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		289.38266		289.38266	0.00000	289.41244	289.41244		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		294.53307		294.53307	0.00000	294.56271	294.56271			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		294.16256		294.16256	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	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	0.00000	9.54000	96.96710			3.06	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.69936		101.22942	0.00000	7.73724	101.10116			2.94	0.00	15,184,413.00	150	164,285.00
R2030	On 07/05/2026	Bond Future	0.00		7.72663		103.08297	0.00000	7.76748	102.95233			2.91	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	167.13000		0.16713	0.00000	150.47000	0.15047	167.130		2.46	0.18	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	798.07000		0.79807	0.00000	744.99000	0.74499	798.070		2.87	0.49	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	609.59000		0.60959	0.00000	671.59000	0.67159	609.590		3.09	(0.39)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.76970		100.94468	0.00000	7.81412	100.81142			2.86	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	251.63000		0.25163	0.00000	227.61000	0.22761	251.630		2.42	0.21	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	890.39000		0.89039	0.00000	833.84000	0.83384	890.390		2.83	0.48	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	703.21000		0.70321	0.00000	759.48000	0.75948	703.210		3.14	(0.37)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.81502		102.71661	0.00000	7.86337	102.58073			2.72	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.89188		100.47706	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	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	0.00000	10.42000	90.99590			4.88	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.28435		102.83526	0.00000	8.33230	102.60869			4.42	0.00	0.00	0	123,108.00
R2032	On 07/05/2026	Bond Future	0.00		8.33158		100.55838	0.00000	8.38214	100.32767			4.55	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.39047		102.38330	0.00000	8.44396	102.14816			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.45939		100.02319	0.00000	8.51605	99.78363			4.30	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.55131		101.74264	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	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	0.00000	10.33000	99.45544			6.99	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		8.44305		111.85204	0.00000	8.48563	111.61585			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.49460		108.85687	0.00000	8.53933	108.61635			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.55684		110.83227	0.00000	8.60397	110.58705			6.89	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.62814		107.73812	0.00000	8.67781	107.48836			6.68	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.72024		109.58932	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	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	0.00000	11.20000	88.51098			6.20	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		8.80042		104.44634	0.00000	8.87404	103.99342			5.66	0.00	54,625,435.82	523	86,214.00
R2035	On 05/02/2026	Bond Future	8.64	Call	684.06000		0.68406	0.00000	548.08000	0.54808	684.060		5.44	0.37	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	534.33000		0.53433	0.00000	680.78000	0.68078	534.330		6.54	(0.26)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	412.75000		0.41275	0.00000	532.74000	0.53274	412.750		6.79	(0.21)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	163.98000		0.16398	0.00000	221.58000	0.22158	163.980		7.61	(0.09)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,051.53000		8.05153	0.00000	7,618.36000	7.61836	8,051.530		8.60	0.97	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,507.83000		9.50783	0.00000	9,066.38000	9.06638	9,507.830		9.10	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	15.37000		0.01537	0.00000	22.66000	0.02266	15.370		9.51	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,143.69000		12.14369	0.00000	11,694.18000	11.69418	12,143.690		9.66	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	2.55000		0.00255	0.00000	4.09000	0.00409	2.550		9.66	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		9.66	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.85532		101.85614	0.00000	8.93202	101.39483			6.00	0.00	0.00	0	31,963.00
R2035	On 07/05/2026	Bond Future	8.29	Call	343.35000		0.34335	0.00000	275.77000	0.27577	343.350		5.11	0.18	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,408.56000		1.40856	0.00000	1,216.05000	1.21605	1,408.560		5.62	0.47	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	950.97000		0.95097	0.00000	1,119.36000	1.11936	950.970		6.38	(0.32)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,080.57000		5.08057	0.00000	4,716.68000	4.71668	5,080.570		7.21	0.83	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	5,179.76	000	5.17976	0.00000	4,813.45	000	4.81345	5,179.760	7.25	0.83	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,428.68	000	5.42868	0.00000	5,056.55	000	5.05655	5,428.680	7.34	0.84	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	236.96	000	0.23696	0.00000	288.80	000	0.28880	236.960	8.09	(0.09)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	230.14	000	0.23014	0.00000	280.67	000	0.28067	230.140	8.13	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	214.01	000	0.21401	0.00000	261.42	000	0.26142	214.010	8.21	(0.08)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	117.34	000	0.11734	0.00000	145.02	000	0.14502	117.340	8.89	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	114.23	000	0.11423	0.00000	141.24	000	0.14124	114.230	8.93	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	106.85	000	0.10685	0.00000	132.27	000	0.13227	106.850	9.01	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.92	001	103.70491	0.00000	9.00	009	103.23498		5.89	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	527.59	000	0.52759	0.00000	442.12	000	0.44212	527.590	5.07	0.21	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,390.26	000	1.39026	0.00000	1,220.28	000	1.22028	1,390.260	5.46	0.41	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,624.91	000	1.62491	0.00000	1,436.58	000	1.43658	1,624.910	5.57	0.45	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,821.19	000	2.82119	0.00000	2,558.97	000	2.55897	2,821.190	6.10	0.60	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,451.52	000	1.45152	0.00000	1,644.51	000	1.64451	1,451.520	6.23	(0.37)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,180.28	000	3.18028	0.00000	2,901.56	000	2.90156	3,180.280	6.24	0.63	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,176.84	000	1.17684	0.00000	1,339.89	000	1.33989	1,176.840	6.51	(0.31)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	892.72	000	0.89272	0.00000	1,022.32	000	1.02232	892.720	6.89	(0.24)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	815.08	000	0.81508	0.00000	935.06	000	0.93506	815.080	7.01	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	805.85	000	0.80585	0.00000	924.67	000	0.92467	805.850	7.02	(0.22)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	509.70	000	0.50970	0.00000	589.54	000	0.58954	509.700	7.63	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	460.57	000	0.46057	0.00000	533.64	000	0.53364	460.570	7.75	(0.13)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.99	496	101.02610	0.00000	9.07		100.54764		5.98	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,780.54	000	1.78054	0.00000	1,590.06	000	1.59006	1,780.540	5.72	0.43	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,762.47	000	1.76247	0.00000	1,961.69	000	1.96169	1,762.470	6.39	(0.38)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,078.47	000	1.07847	0.00000	1,211.67	000	1.21167	1,078.470	7.06	(0.25)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.08	820	102.76328	0.00000	9.17		102.27621		5.82	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		11.63	000	83.00670	0.00000	11.63	000	83.00670		6.98	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		9.26	005	95.06200	0.00000	9.33		94.54862		6.70	0.00	0.00	0	115,716.00
R2037	On 05/02/2026	Bond Future	9.65	Put	501.15	000	0.50115	0.00000	652.52	000	0.65252	501.150	7.76	(0.23)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	174.54	000	0.17454	0.00000	238.62	000	0.23862	174.540	8.90	(0.09)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	10,008.31	000	10.00831	0.00000	9,508.11	000	9.50811	10,008.310	10.68	0.98	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	12,743.14	000	12.74314	0.00000	12,234.05	000	12.23405	12,743.140	11.44	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.20	000	0.00020	0.00000	0.37	000	0.00037	0.200	11.44	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.02	000	0.00002	0.00000	0.04	000	0.00004	0.020	11.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.32	933	96.80258	0.00000	9.41		96.27980		6.93	0.00	7,744,206.40	80	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	878.36	000	0.87836	0.00000	736.78	000	0.73678	878.360	6.41	0.32	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,558.15	000	2.55815	0.00000	2,276.39	000	2.27639	2,558.150	7.47	0.59	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	699.89	000	0.69989	0.00000	829.88	000	0.82988	699.890	8.70	(0.21)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,917.94	000	9.91794	0.00000	9,442.40	000	9.44240	9,917.940	10.43	0.93	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	11.25	000	0.01125	0.00000	15.03	000	0.01503	11.250	10.99	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.40	914	94.29961	0.00000	9.49		93.76706		7.16	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,881.62	000	4.88162	0.00000	4,512.53	000	4.51253	4,881.620	8.18	0.73	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	553.05	000	0.55305	0.00000	639.07	000	0.63907	553.050	9.43	(0.14)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	304.74	000	0.30474	0.00000	355.53	000	0.35553	304.740	10.44	(0.08)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.48	813	95.95439	0.00000	9.57		95.41225		7.10	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
R2037	On 05/11/2026	Bond Future	9.46	Call	2,591.81	000	2.59181	0.00000	2,341.97	000	2.34197	2,591.810	7.04	0.50	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,367.48	000	1.36748	0.00000	1,531.24	000	1.53124	1,367.480	8.33	(0.27)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	815.59	000	0.81559	0.00000	919.68	000	0.91968	815.590	9.28	(0.17)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.58306		93.34742	0.00000	9.67478		92.79555		7.32	0.00	0.00	0	0.00
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		11.24	000	98.81943	0.00000	11.24	000	98.81943		6.78	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.34502		114.91635	0.00000	9.42883		114.27216		6.26	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.41518		111.53596	0.00000	9.50220		110.87995		6.87	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.49383		113.55986	0.00000	9.58430		112.89164		6.84	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.57876		110.07238	0.00000	9.67281		109.39218		6.93	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.67887		111.96322	0.00000	9.53120		113.01905		6.88	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/11/2025	Bond Future	0.00		101.16	000	10.73038	0.00000	101.16	000	10.73038		7.47	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.52191		106.20090	0.00000	9.61079		105.53322		6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.59398		103.16629	0.00000	9.68610		102.48640		7.45	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.67429		105.03827	0.00000	9.76988		104.34581		7.38	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.76041		101.90531	0.00000	9.85961		101.20036		7.69	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.96397		102.93844	0.00000	9.96397		102.93844		7.60	0.00	0.00	0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.84	000	83.17353	0.00000	11.84	000	83.17353		7.73	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.61965		95.53488	0.00000	9.73425		94.69897		7.45	0.00	1,409,521,619.52	14,754	76,027.00
R2040	On 05/02/2026	Bond Future	9.80	Call	2,155.28	000	2.15528	0.00000	1,671.36	000	1.67136	2,155.280	7.60	0.65	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	285.23	000	0.28523	0.00000	435.44	000	0.43544	285.230	8.89	(0.13)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	5,369.20	000	5.36920	0.00000	4,653.09	000	4.65309	5,369.200	9.20	0.90	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	86.16	000	0.08616	0.00000	139.02	000	0.13902	86.160	10.32	(0.04)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	34.24	000	0.03424	0.00000	57.48	000	0.05748	34.240	11.30	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	14,363.65	000	14.36365	0.00000	13,533.71	000	13.53371	14,363.650	12.76	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.02	000	0.00002	0.00000	0.04	000	0.00004	0.020	12.76	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.69328		97.28415	0.00000	9.81189		96.43294		7.73	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	7,391.33	000	7.39133	0.00000	6,686.02	000	6.68602	7,391.330	10.06	0.86	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	140.93	000	0.14093	0.00000	186.82	000	0.18682	140.930	12.23	(0.04)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	50.60	000	0.05060	0.00000	70.09	000	0.07009	50.600	12.29	(0.02)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.77671		94.53924	0.00000	9.89971		93.67230		8.03	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.85865		96.19806	0.00000	9.98600		95.31563		7.99	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,161.95	000	3.16195	0.00000	2,725.97	000	2.72597	3,161.950	7.84	0.53	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,379.73	000	1.37973	0.00000	1,626.41	000	1.62641	1,379.730	9.27	(0.25)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	825.99	000	0.82599	0.00000	981.19	000	0.98119	825.990	10.35	(0.15)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.95509		93.34447	0.00000	10.08720		92.44657		8.29	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2042	On 06/11/2025	Bond Future	0.00		101.58	000	10.95859	0.00000	101.58	000	10.95859		8.08	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.71699		106.96634	0.00000	9.83154		106.02594		7.44	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.78915		103.81969	0.00000	9.90764		102.86205		8.09	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.86876		105.70357	0.00000	9.99145		104.72823		8.02	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.95343		102.45615	0.00000	10.08045		101.46347		8.39	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.08045		103.98902	0.00000	10.08045		103.98902		8.30	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
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.88000	79.28875	0.00000	11.88000	79.28875			8.50	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.86481	90.93764	0.00000	9.96884	90.13772			8.25	0.00	0.00	0.00	0	61,068.00
R2044	On 05/02/2026	Bond Future	10.07	Call	2,401.52000	2.40152	0.00000	1,921.85000	1.92185	2,401.520	8.48	0.67	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	7,612.15000	7.61215	0.00000	6,874.02000	6.87402	7,612.150	11.12	0.95	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	51.56000	0.05156	0.00000	82.17000	0.08217	51.560	12.11	(0.02)	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	33.39000	0.03339	0.00000	54.08000	0.05408	33.390	12.65	(0.02)	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	30.04000	0.03004	0.00000	48.84000	0.04884	30.040	12.79	(0.01)	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.93820	92.60271	0.00000	10.04563	91.78813			8.56	0.00	0.00	0.00	0	69,649.00
R2044	On 06/08/2026	Bond Future	0.00		10.02047	89.89813	0.00000	10.13162	89.06845			8.93	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.10081	91.47542	0.00000	10.21562	90.63092			8.91	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.19414	88.66576	0.00000	10.31296	87.80640			9.27	0.00	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	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.74000	78.24223	0.00000	11.74000	78.24223			9.00	0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.82811	94.28343	0.00000	9.93204	93.43304			8.35	0.00	1,559,542,215.63		16,541	227,414.00
R2048	On 05/02/2026	Bond Future	9.50	Call	369.89000	0.36989	0.00000	236.91000	0.23691	369.890	7.07	0.21	0.00	0.00	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	750.13000	0.75013	0.00000	518.11000	0.51811	750.130	7.39	0.34	0.00	0.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	2,322.84000	2.32284	0.00000	1,830.92000	1.83092	2,322.840	8.35	0.65	0.00	0.00	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	274.73000	0.27473	0.00000	412.57000	0.41257	274.730	9.93	(0.12)	0.00	0.00	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.89224	91.57056	0.00000	9.99938	90.70452			9.10	0.00	0.00	0.00	0	37,542.00
R2048	On 06/08/2026	Bond Future	0.00		9.96344	93.23250	0.00000	10.07404	92.35054			9.06	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.04040	90.43294	0.00000	10.15456	89.53519			9.49	0.00	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.12955	91.98742	0.00000	10.24759	91.07392			9.42	0.00	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	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.76000	100.21428	0.00000	11.76000	100.21428			9.14	0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.70171	122.52840	0.00000	9.80550	121.39440			8.49	0.00	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.76309	118.91035	0.00000	9.87012	117.75553			9.26	0.00	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.83033	121.06804	0.00000	9.94080	119.89195			9.22	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.90132	117.33442	0.00000	10.01534	116.13731			9.67	0.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.98265	119.34987	0.00000	10.10048	118.13171			9.60	0.00	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	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.27000	70.42923	0.00000	11.27000	70.42923			7.18	0.00	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		9.06456	83.86348	0.00000	9.13259	83.47443			6.61	0.00	587,044.36		7	35,230.00
R209	On 07/05/2026	Bond Future	0.00		9.12359	82.24769	0.00000	9.19414	81.85145			7.08	0.00	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.19080	83.74043	0.00000	9.26406	83.33678			6.99	0.00	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.26406	82.06110	0.00000	9.34014	81.65015			7.15	0.00	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.35197	83.47219	0.00000	9.43110	83.05388			7.02	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.14000	252.14000	0.00000	252.14000	252.14000			0.00	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.78658	258.78658	0.00000	258.69827	258.69827			0.00	0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.10393	260.10393	0.00000	260.01399	260.01399			0.00	0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.88783	264.88783	0.00000	264.79559	264.79559			0.00	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.06461	266.06461	0.00000	265.97028	265.97028			0.00	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
R210	On 04/02/2027	Bond Future	0.00		270.70762	270.70762	0.00000	270.61120	270.61120		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		10.05000	89.06962	0.00000	10.05000	89.06962		4.20	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		7.98711	99.10884	0.00000	8.02472	98.95895		3.83	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.02011	97.37217	0.00000	8.06004	97.21950		3.84	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.06535	99.13972	0.00000	8.10796	98.98406		3.64	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.12679	97.33193	0.00000	8.17236	97.17327		3.58	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.21562	99.00665	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		9.62677	78.33006	0.00000	9.73586	77.63176		7.88	0.00	57,807,584.28	738	10,321.00
R214	On 07/05/2026	Bond Future	0.00		9.68953	76.46659	0.00000	9.80202	75.75549		8.55	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.75972	77.85456	0.00000	9.87588	77.13035		8.51	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.83647	75.92603	0.00000	9.95639	75.18893		8.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.92618	77.23177	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 :											3,105,012,519.01		32,793 1,618,124.00		
Grand Total:											3,105,012,519.01		32,793 1,618,124.00		