

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 06/11/2025	Index Future	0.00		1,221.36100		1,221.36100	0.00000	1,221.48800	1,221.48800		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,243.44300		1,243.44300	0.00000	1,243.56800	1,243.56800		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,266.45400		1,266.45400	0.00000	1,266.58300	1,266.58300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.33000		1,289.33000	0.00000	1,289.45200	1,289.45200		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.33200		1,312.33200	0.00000	1,312.44600	1,312.44600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,530.28700		1,530.28700	0.00000	1,526.36100	1,526.36100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,557.95400		1,557.95400	0.00000	1,553.95200	1,553.95200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,586.78500		1,586.78500	0.00000	1,582.71200	1,582.71200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,615.44800		1,615.44800	0.00000	1,611.28800	1,611.28800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,644.26800		1,644.26800	0.00000	1,640.02200	1,640.02200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,290.76200		1,290.76200	0.00000	1,288.01000	1,288.01000		0.00	0.00	0.00	0	63.00
ALBI	On 05/02/2026	Index Future	0.00		1,314.09800		1,314.09800	0.00000	1,311.29300	1,311.29300		0.00	0.00	0.00	0	13.00
ALBI	On 07/05/2026	Index Future	0.00		1,338.41700		1,338.41700	0.00000	1,335.56200	1,335.56200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,362.59300		1,362.59300	0.00000	1,359.67600	1,359.67600		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,386.90200		1,386.90200	0.00000	1,383.92200	1,383.92200		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		9.49221		90.31592	0.00000	9.52845	90.13268		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.58832		91.97102	0.00000	9.62627	91.78428		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.67828		89.90042	0.00000	9.71800	89.71018		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.78286		91.56101	0.00000	9.82455	91.36704		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.90198		89.40117	0.00000	9.94578	89.20346		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		10.12560		87.49447	0.00000	10.17170	87.16560		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.20806		89.09783	0.00000	10.25572	88.76289		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.28949		86.50324	0.00000	10.33879	86.16202		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.37861		88.10038	0.00000	10.42965	87.75262		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.47414		85.40748	0.00000	10.52701	85.05325		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		1,267.52700		1,267.52700	0.00000	1,264.98000	1,264.98000		0.00	0.00	0.00	0	138.00
GOVI	On 05/02/2026	GOVI	0.00		1,290.44300		1,290.44300	0.00000	1,287.84600	1,287.84600		0.00	0.00	0.00	0	563.00
GOVI	On 07/05/2026	GOVI	0.00		1,314.32400		1,314.32400	0.00000	1,311.68100	1,311.68100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,338.06500		1,338.06500	0.00000	1,335.36400	1,335.36400		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,361.93700		1,361.93700	0.00000	1,359.17700	1,359.17700		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		142.01248		142.01248	0.00000	141.91474	141.91474		0.00	0.00	0.00	0	2,387.00
I2029	On 05/02/2026	Bond Future	0.00		144.61494		144.61494	0.00000	144.51526	144.51526		0.00	0.00	0.00	0	1,884.00
I2029	On 07/05/2026	Bond Future	0.00		145.86355		145.86355	0.00000	145.76206	145.76206		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.55957		148.55957	0.00000	148.45581	148.45581		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.72704		149.72704	0.00000	149.62092	149.62092		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	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		112.64069		112.64069	0.00000	112.61814	112.61814		2.29	0.00	0.00	0		852.00
I2031	On 05/02/2026	Bond Future	0.00		112.31514		112.31514	0.00000	112.29200	112.29200		2.18	0.00	0.00	0		1,026.00
I2031	On 07/05/2026	Bond Future	0.00		114.42066		114.42066	0.00000	114.39717	114.39717		2.03	0.00	0.00	0		0.00
I2031	On 06/08/2026	Bond Future	0.00		114.10768		114.10768	0.00000	114.08327	114.08327		1.95	0.00	0.00	0		680.00
I2031	On 05/11/2026	Bond Future	0.00		116.14296		116.14296	0.00000	116.11778	116.11778		1.80	0.00	0.00	0		0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0		0.00
I2033	On 06/11/2025	Bond Future	0.00		136.03173		136.03173	0.00000	136.00312	136.00312		0.00	0.00	1,370,791,743.21	10,077		8,701.00
I2033	On 05/02/2026	Bond Future	0.00		138.52460		138.52460	0.00000	138.49524	138.49524		0.00	0.00	43,496,724.40	314		2,840.00
I2033	On 07/05/2026	Bond Future	0.00		139.55654		139.55654	0.00000	139.52668	139.52668		0.00	0.00	0.00	0		0.00
I2033	On 06/08/2026	Bond Future	0.00		142.13607		142.13607	0.00000	142.10525	142.10525		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		143.08511		143.08511	0.00000	143.05326	143.05326		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		147.00552		147.00552	0.00000	146.97421	146.97421		0.00	0.00	0.00	0		1,601.00
I2038	On 05/02/2026	Bond Future	0.00		147.52988		147.52988	0.00000	147.49761	147.49761		0.00	0.00	0.00	0		2,689.00
I2038	On 07/05/2026	Bond Future	0.00		150.29559		150.29559	0.00000	150.26278	150.26278		0.00	0.00	0.00	0		0.00
I2038	On 06/08/2026	Bond Future	0.00		150.86943		150.86943	0.00000	150.83558	150.83558		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		153.56151		153.56151	0.00000	153.52657	153.52657		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		114.95691		114.95691	0.00000	114.93256	114.93256		5.26	0.00	0.00	0		0.00
I2043	On 05/02/2026	Bond Future	0.00		114.24853		114.24853	0.00000	114.22350	114.22350		5.27	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		116.39025		116.39025	0.00000	116.36491	116.36491		5.24	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		115.68148		115.68148	0.00000	115.65519	115.65519		5.35	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		117.74450		117.74450	0.00000	117.71735	117.71735		5.29	0.00	0.00	0		0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
I2046	On 06/11/2025	Bond Future	0.00		126.48359		126.48359	0.00000	126.45638	126.45638		0.00	0.00	0.00	0		11,522.00
I2046	On 05/02/2026	Bond Future	0.00		128.80153		128.80153	0.00000	128.77357	128.77357		0.00	0.00	0.00	0		12,424.00
I2046	On 07/05/2026	Bond Future	0.00		128.91818		128.91818	0.00000	128.88981	128.88981		0.00	0.00	0.00	0		0.00
I2046	On 06/08/2026	Bond Future	0.00		131.30050		131.30050	0.00000	131.27139	131.27139		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		131.31101		131.31101	0.00000	131.28072	131.28072		0.00	0.00	0.00	0		0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
I2050	On 06/11/2025	Bond Future	0.00		128.22984		128.22984	0.00000	127.99189	127.99189		0.00	0.00	0.00	0		6,732.00
I2050	On 05/02/2026	Bond Future	0.00		128.16154		128.16154	0.00000	127.91888	127.91888		0.00	0.00	0.00	0		11,660.00
I2050	On 07/05/2026	Bond Future	0.00		130.56400		130.56400	0.00000	130.31704	130.31704		0.00	0.00	0.00	0		0.00
I2050	On 06/08/2026	Bond Future	0.00		130.52122		130.52122	0.00000	130.26905	130.26905		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		132.85013		132.85013	0.00000	132.59304	132.59304		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		116.78024		116.78024	0.00000	116.75555	116.75555		7.41	0.00	0.00	0		0.00
I2058	On 05/02/2026	Bond Future	0.00		116.10522		116.10522	0.00000	116.07995	116.07995		7.48	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		118.28178		118.28178	0.00000	118.25609	118.25609		7.48	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		117.60809		117.60809	0.00000	117.58133	117.58133		7.68	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		119.70541		119.70541	0.00000	119.67785	119.67785		7.67	0.00	0.00	0		0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
IGOV	On 06/11/2025	Index Future	0.00		403.58500		403.58500	0.00000	403.19200	403.19200		0.00	0.00	32,286,800.00	8		525.00
IGOV	On 05/02/2026	Index Future	0.00		410.98200		410.98200	0.00000	410.58000	410.58000		0.00	0.00	0.00	0		229.00
IGOV	On 07/05/2026	Index Future	0.00		418.68600		418.68600	0.00000	418.27700	418.27700		0.00	0.00	33,494,880.00	8		8.00
IGOV	On 06/08/2026	Index Future	0.00		426.34500		426.34500	0.00000	425.92600	425.92600		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
IGOV	On 05/11/2026	Index Future	0.00		434.04600		434.04600	0.00000	433.61600	433.61600		0.00	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	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0.00	0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.38231		107.34931	0.00000	7.38769	107.34353		0.46	0.00	80,726,681.12		752	69,954.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238		0.50	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		284.70225		284.70225	0.00000	284.64235	284.64235		0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		284.56921		284.56921	0.00000	284.50780	284.50780		0.00	0.00	0.00	0.00	0	573.00
R202	On 07/05/2026	Bond Future	0.00		289.90387		289.90387	0.00000	289.84140	289.84140		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		289.83204		289.83204	0.00000	289.76740	289.76740		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		295.00426		295.00426	0.00000	294.93754	294.93754		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.70320		103.27276	0.00000	7.69843	103.28979		3.20	0.00	0.00	0.00	0	71,582.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,552.07000		3.55207	0.00000	3,569.10000	3.56910	3,552.070	2.91	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,242.59000		5.24259	0.00000	5,259.62000	5.25962	5,242.590	3.42	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000		0.00000	0.00000	0.00000	0.00000		4.01	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.72821		101.13172	0.00000	7.72312	101.14895		3.14	0.00	127,931,625.80		1,265	162,452.00
R2030	On 07/05/2026	Bond Future	0.00		7.75147		103.00351	0.00000	7.74596	103.02113		3.02	0.00	0.00	0.00	0	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.79358		100.87301	0.00000	7.78770	100.89065		2.92	0.00	0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.83933		102.64826	0.00000	7.83304	102.66594		2.73	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.30174		100.68463	0.00000	8.29727	100.70642		5.05	0.00	339,609,256.99		3,373	56,989.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,177.89000		5.17789	0.00000	5,199.68000	5.19968	5,177.890	4.66	1.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	7,423.68000		7.42368	0.00000	7,445.47000	7.44547	7,423.680	5.11	1.00	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.35435		102.50471	0.00000	8.34967	102.52677			4.83	0.00	0.00	0	110,410.00
R2032	On 07/05/2026	Bond Future	0.00		8.40103		100.24165	0.00000	8.39608	100.26418			4.86	0.00	0.00	0	5,163.00
R2032	On 06/08/2026	Bond Future	0.00		8.46182		102.06980	0.00000	8.45665	102.09248			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.53377		99.70885	0.00000	8.52836	99.73168			4.59	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		8.46727		109.42528	0.00000	8.46285	109.45045			7.22	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.52403		111.40342	0.00000	8.51941	111.42895			7.31	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.57566		108.42149	0.00000	8.57080	108.44753			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.64027		110.39866	0.00000	8.63521	110.42490			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.71498		107.30195	0.00000	8.70971	107.32835			7.13	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		8.87854		101.72004	0.00000	8.91445	101.49614			6.46	0.00	129,387,890.88	1,272	46,751.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,368.49000		5.36849	0.00000	5,144.59000	5.14459	5,368.490		6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	6,176.73000		6.17673	0.00000	5,952.83000	5.95283	6,176.730		6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	7,145.90000		7.14590	0.00000	6,922.00000	6.92200	7,145.900		6.30	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.30	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	8,989.58000		8.98958	0.00000	8,765.68000	8.76568	8,989.580		6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	9,154.77000		9.15477	0.00000	8,930.87000	8.93087	9,154.770		6.58	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	9,920.35000		9.92035	0.00000	9,696.45000	9.69645	9,920.350		6.78	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	11,849.84000		11.84984	0.00000	11,625.94000	11.62594	11,849.840		7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,902.64000		11.90264	0.00000	11,678.74000	11.67874	11,902.640		7.30	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.73	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.73	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.73	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.73	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		8.94508		103.55889	0.00000	8.98253	103.33082			6.28	0.00	58,200,096.18	562	82,499.00
R2035	On 05/02/2026	Bond Future	9.25	Put	627.85000		0.62785	0.00000	714.05000	0.71405	627.850		6.28	(0.29)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,132.46000		7.13246	0.00000	6,909.59000	6.90959	7,132.460		6.12	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,598.86000		8.59886	0.00000	8,372.40000	8.37240	8,598.860		6.18	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1.10000		0.00110	0.00000	1.64000	0.00164	1.100		6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,250.10000		11.25010	0.00000	11,022.17000	11.02217	11,250.100		6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.06000		0.00006	0.00000	0.09000	0.00009	0.060		6.41	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.00269		100.97223	0.00000	9.04170	100.73995			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,242.53000		4.24253	0.00000	4,069.30000	4.06930	4,242.530		6.34	0.80	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,331.19000		4.33119	0.00000	4,156.03000	4.15603	4,331.190		6.34	0.81	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,555.93000		4.55593	0.00000	4,376.10000	4.37610	4,555.930		6.33	0.82	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	144.85000		0.14485	0.00000	167.06000	0.16706	144.850		6.30	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	136.56000		0.13656	0.00000	157.76000	0.15776	136.560		6.30	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	117.74000		0.11774	0.00000	136.60000	0.13660	117.740		6.29	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	32.44000		0.03244	0.00000	38.95000	0.03895	32.440		6.38	(0.02)	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2035	On 07/05/2026	Bond Future	10.66	Put	30.43	000	0.03043	0.00000	36.59	000	0.03659	30.430	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	25.95	000	0.02595	0.00000	31.33	000	0.03133	25.950	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.07	225	102.81399	0.00000	9.11	301	102.57721		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,472.79	000	2.47279	0.00000	2,360.35	000	2.36035	2,472.790	6.38	0.53	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,733.88	000	2.73388	0.00000	2,612.72	000	2.61272	2,733.880	6.34	0.57	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	979.15	000	0.97915	0.00000	1,055.95	000	1.05595	979.150	6.23	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	836.42	000	0.83642	0.00000	905.41	000	0.90541	836.420	6.22	(0.24)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	385.55	000	0.38555	0.00000	424.84	000	0.42484	385.550	6.20	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	320.30	000	0.32030	0.00000	354.43	000	0.35443	320.300	6.20	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.15	305	100.12403	0.00000	9.19	564	99.88283		6.45	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.38	933	96.26644	0.00000	9.43	535	95.96507		7.33	0.00	114,942,129.36	1,194	117,937.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,919.93	000	6.91993	0.00000	6,618.56	000	6.61856	6,919.930	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,807.41	000	9.80741	0.00000	9,506.04	000	9.50604	9,807.410	7.49	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.62	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.46	219	93.74828	0.00000	9.50	997	93.44136		7.48	0.00	51,280,309.16	547	92,972.00
R2037	On 05/02/2026	Bond Future	9.65	Put	951.40	000	0.95140	0.00000	1,089.40	000	1.08940	951.400	7.54	(0.37)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	231.20	000	0.23120	0.00000	284.92	000	0.28492	231.200	7.34	(0.13)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,672.83	000	8.67283	0.00000	8,368.90	000	8.36890	8,672.830	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	11,422.00	000	11.42200	0.00000	11,115.34	000	11.11534	11,422.000	7.43	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.51	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.51	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.53	622	95.48339	0.00000	9.58	581	95.17088		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	9.00	Call	914.62	000	0.91462	0.00000	844.73	000	0.84473	914.620	7.95	0.28	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,950.50	000	1.95050	0.00000	1,817.64	000	1.81764	1,950.500	7.57	0.49	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	775.34	000	0.77534	0.00000	869.52	000	0.86952	775.340	7.32	(0.25)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,458.44	000	8.45844	0.00000	8,162.42	000	8.16242	8,458.440	7.26	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.40	000	0.00040	0.00000	0.56	000	0.00056	0.400	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.62	292	92.96494	0.00000	9.67	454	92.64648		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,875.94	000	3.87594	0.00000	3,680.11	000	3.68011	3,875.940	7.71	0.66	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	444.76	000	0.44476	0.00000	497.87	000	0.49787	444.760	7.58	(0.14)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	127.79	000	0.12779	0.00000	147.55	000	0.14755	127.790	7.62	(0.05)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.70	942	94.60044	0.00000	9.76	308	94.27608		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,329.72	000	2.32972	0.00000	2,202.80	000	2.20280	2,329.720	7.88	0.44	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,569.30	000	1.56930	0.00000	1,686.01	000	1.68601	1,569.300	7.59	(0.32)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	667.09	000	0.66709	0.00000	730.77	000	0.73077	667.090	7.55	(0.17)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.47	002	111.35173	0.00000	9.51	609	110.99710		7.07	0.00	25,388,194.44	228	3,051.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,824.39	000	10.82439	0.00000	10,469.76	000	10.46976	10,824.390	7.21	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.33	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.54	807	113.36472	0.00000	9.59	592	113.00353		6.92	0.00	25,847,156.16	228	3,600.00
R2038	On 07/05/2026	Bond Future	0.00		9.62	307	109.97785	0.00000	9.67	277	109.60994		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.70	855	111.98321	0.00000	9.76	025	111.60834		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.80	121	108.47312	0.00000	9.85	500	108.09134		7.40	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		102.78	808	102.78808	0.00000	102.44	241	102.44241		7.80	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
R2039	On 05/02/2026	Bond Future	0.00		104.64621		104.64621	0.00000	104.29426	104.29426			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		101.60333		101.60333	0.00000	101.24486	101.24486			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		103.45606		103.45606	0.00000	103.09075	103.09075			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		100.29991		100.29991	0.00000	99.92789	99.92789			8.23	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		9.79010		96.49520	0.00000	9.84119	96.12526			8.08	0.00	118,496,105.60	1,228	24,070.00
R2040	On 05/02/2026	Bond Future	0.00		9.86885		93.73060	0.00000	9.92176	93.35386			8.29	0.00	57,550,588.40	614	82,541.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,465.67000		1.46567	0.00000	1,322.39000	1.32239	1,465.670		8.63	0.46	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,794.58000		3.79458	0.00000	3,513.99000	3.51399	3,794.580		8.24	0.81	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	100.44000		0.10044	0.00000	132.34000	0.13234	100.440		8.10	(0.06)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	16.17000		0.01617	0.00000	23.41000	0.02341	16.170		8.08	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	12,552.14000		12.55214	0.00000	12,175.72000	12.17572	12,552.140		8.24	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.36	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.94859		95.46544	0.00000	10.00337	95.08175			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,588.41000		5.58841	0.00000	5,284.57000	5.28457	5,588.410		8.09	0.83	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	30.45000		0.03045	0.00000	38.65000	0.03865	30.450		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	5.78000		0.00578	0.00000	7.71000	0.00771	5.780		8.23	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.04020		92.69599	0.00000	10.09705	92.30507			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.13082		94.32646	0.00000	10.18973	93.92839			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,699.05000		2.69905	0.00000	2,537.96000	2.53796	2,699.050		8.87	0.45	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,717.60000		1.71760	0.00000	1,857.31000	1.85731	1,717.600		8.52	(0.31)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	730.06000		0.73006	0.00000	806.09000	0.80609	730.060		8.48	(0.16)	0.00	0	2,300.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2042	On 06/11/2025	Bond Future	0.00		103.07153		103.07153	0.00000	102.65610	102.65610			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.93476		104.93476	0.00000	104.51170	104.51170			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.77120		101.77120	0.00000	101.34034	101.34034			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		103.62690		103.62690	0.00000	103.18791	103.18791			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		100.34762		100.34762	0.00000	99.90062	99.90062			8.95	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		9.99995		92.03547	0.00000	10.04598	91.68484			8.83	0.00	30,095,598.69	327	98,067.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,813.19000		8.81319	0.00000	8,462.56000	8.46256	8,813.190		8.61	1.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.54	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.37	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.46	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.07726		89.31553	0.00000	10.12483	88.95845			9.08	0.00	22,954,091.21	257	52,882.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,741.23000		1.74123	0.00000	1,592.55000	1.59255	1,741.230		9.43	0.51	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	6,008.60000		6.00860	0.00000	5,688.15000	5.68815	6,008.600		8.91	0.93	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	28.48000		0.02848	0.00000	39.23000	0.03923	28.480		8.87	(0.02)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	10.54000		0.01054	0.00000	15.23000	0.01523	10.540		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	8.11000		0.00811	0.00000	11.85000	0.01185	8.110		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.15523		90.96867	0.00000	10.20437	90.60501			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.24387		88.24246	0.00000	10.29475	87.87194			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.33099		89.79456	0.00000	10.38360	89.41720			9.45	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		9.95469		90.99975	0.00000	10.00070	90.62764			9.32	0.00	13,831,962.00	152	80,246.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2048	On 05/02/2026	Bond Future	0.00		10.02982		92.64480	0.00000	10.07734	92.26581			9.13	0.00	7,041,004.80	76	211,415.00
R2048	On 05/02/2026	Bond Future	9.50	Call	496.08000		0.49608	0.00000	445.42000	0.44542	496.080		9.86	0.19	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	741.51000		0.74151	0.00000	667.44000	0.66744	741.510		9.67	0.27	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,695.14000		1.69514	0.00000	1,542.62000	1.54262	1,695.140		9.31	0.49	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	509.20000		0.50920	0.00000	610.17000	0.61017	509.200		9.01	(0.20)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.09796		89.91959	0.00000	10.14696	89.53362			9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.17476		91.55960	0.00000	10.22538	91.16642			9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.25798		88.73453	0.00000	10.31028	88.33414			10.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		9.84388		118.10809	0.00000	9.89484	117.56017			9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.91265		120.24316	0.00000	9.96524	119.68523			9.25	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.97844		116.60648	0.00000	10.03270	116.03822			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.05159		118.73272	0.00000	10.10765	118.15374			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.12916		114.96329	0.00000	10.18707	114.37387			10.15	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.15844		81.48247	0.00000	9.19432	81.27626			7.51	0.00	32,022,610.71	393	8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.22399		82.95548	0.00000	9.26120	82.74543			7.33	0.00	32,601,503.64	393	33,408.00
R209	On 07/05/2026	Bond Future	0.00		9.28602		81.33910	0.00000	9.32460	81.12521			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.35806		82.82260	0.00000	9.39815	82.60458			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.43696		81.13100	0.00000	9.47863	80.90887			7.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.92349		253.92349	0.00000	253.87221	253.87221			0.00	0.00	0.00	0	1,151.00
R210	On 05/02/2026	Bond Future	0.00		258.57678		258.57678	0.00000	258.52426	258.52426			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		259.94080		259.94080	0.00000	259.88729	259.88729			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.74497		264.74497	0.00000	264.68978	264.68978			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.93417		265.93417	0.00000	265.87701	265.87701			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		7.99068		97.16191	0.00000	7.99116	97.15992			4.40	0.00	0.00	0	80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.03492		98.91835	0.00000	8.03546	98.91620			4.15	0.00	0.00	0	3,983.00
R213	On 07/05/2026	Bond Future	0.00		8.06589		97.19716	0.00000	8.06644	97.19506			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.11173		98.97031	0.00000	8.11239	98.96790			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.17502		97.16401	0.00000	8.17580	97.16130			3.74	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		9.78463		75.48784	0.00000	9.83064	75.19639			8.92	0.00	0.00	0	33,244.00
R214	On 05/02/2026	Bond Future	0.00		9.85933		76.85246	0.00000	9.90684	76.55568			8.73	0.00	0.00	0	9,615.00
R214	On 07/05/2026	Bond Future	0.00		9.92699		74.97663	0.00000	9.97599	74.67440			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.00380		76.34422	0.00000	10.05444	76.03627			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.08786		74.39257	0.00000	10.14019	74.07895			9.48	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 :	2,747,976,952.75	23,268	1,977,275.00
Grand Total:	2,747,976,952.75	23,268	1,977,275.00