

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/11/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
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		1,243.60600		1,243.60600	0.00000	1,245.97200	1,245.97200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,266.37800		1,266.37800	0.00000	1,268.78800	1,268.78800		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.14100		1,289.14100	0.00000	1,291.59100	1,291.59100		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.07700		1,312.07700	0.00000	1,314.56700	1,314.56700		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,334.73100		1,334.73100	0.00000	1,337.25900	1,337.25900		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		1,569.20800		1,569.20800	0.00000	1,574.34300	1,574.34300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,597.94300		1,597.94300	0.00000	1,603.17100	1,603.17100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,626.66500		1,626.66500	0.00000	1,631.98300	1,631.98300		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,655.60600		1,655.60600	0.00000	1,661.01500	1,661.01500		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,684.19100		1,684.19100	0.00000	1,689.68800	1,689.68800		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		1,369.08400		1,369.08400	0.00000	1,372.19800	1,372.19800		0.00		0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,394.15300		1,394.15300	0.00000	1,397.32500	1,397.32500		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,419.21300		1,419.21300	0.00000	1,422.43800	1,422.43800		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,444.46300		1,444.46300	0.00000	1,447.74200	1,447.74200		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,469.40300		1,469.40300	0.00000	1,472.73400	1,472.73400		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		9.44289		92.69124	0.00000	9.39166	92.94671		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.52975		90.61640	0.00000	9.47615	90.87657		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.62878		92.28253	0.00000	9.57264	92.54725		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.74118		90.13179	0.00000	9.68236	90.40094		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.87901		91.70121	0.00000	9.81722	91.97474		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		9.99900		90.59032	0.00000	9.97405	90.77100		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.07577		88.00618	0.00000	10.04998	88.19019		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.15863		89.62365	0.00000	10.13200	89.81078		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.24708		86.95412	0.00000	10.21957	87.14434		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.34785		88.46604	0.00000	10.31942	88.65928		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		1,349.19700		1,349.19700	0.00000	1,352.20300	1,352.20300		0.00		53,967,880.00		4	598.00
GOVI	On 07/05/2026	GOVI	0.00		1,373.90300		1,373.90300	0.00000	1,376.96300	1,376.96300		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,398.59900		1,398.59900	0.00000	1,401.71000	1,401.71000		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,423.48200		1,423.48200	0.00000	1,426.64500	1,426.64500		0.00		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,448.05900		1,448.05900	0.00000	1,451.27300	1,451.27300		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		144.91	593	144.91593	0.00000	144.70008	144.70008		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		146.14	191	146.14191	0.00000	145.92201	145.92201		0.00	0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.83	038	148.83038	0.00000	148.60607	148.60607		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.99	501	149.99501	0.00000	149.76623	149.76623		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.61	387	152.61387	0.00000	152.38055	152.38055		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		112.18	449	112.18449	0.00000	112.19738	112.19738		2.03	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.26	566	114.26566	0.00000	114.27873	114.27873		1.93	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		113.93	865	113.93865	0.00000	113.95172	113.95172		1.88	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		115.96	593	115.96593	0.00000	115.97893	115.97893		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.52	623	115.52623	0.00000	115.53976	115.53976		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		138.57	203	138.57203	0.00000	138.22015	138.22015		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.57	792	139.57792	0.00000	139.21955	139.21955		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		142.14	574	142.14574	0.00000	141.78033	141.78033		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		143.08	759	143.08759	0.00000	142.71530	142.71530		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		145.58	596	145.58596	0.00000	145.20660	145.20660		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		147.54	174	147.54174	0.00000	147.70842	147.70842		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.27	888	150.27888	0.00000	150.44867	150.44867		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		150.83	823	150.83823	0.00000	151.01079	151.01079		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.52	309	153.52309	0.00000	153.69827	153.69827		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		153.96	675	153.96675	0.00000	154.14524	154.14524		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		114.20	158	114.20158	0.00000	114.21345	114.21345		4.89	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.32	023	116.32023	0.00000	116.33219	116.33219		5.05	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.59	867	115.59867	0.00000	115.61052	115.61052		5.14	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.65	508	117.65508	0.00000	117.66689	117.66689		5.10	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.80	604	116.80604	0.00000	116.81845	116.81845		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		128.40	113	128.40113	0.00000	128.60157	128.60157		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.48	533	128.48533	0.00000	128.68924	128.68924		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		130.84	858	130.84858	0.00000	131.05595	131.05595		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.84	373	130.84373	0.00000	131.05428	131.05428		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		133.12	646	133.12646	0.00000	133.34036	133.34036		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		127.61	099	127.61099	0.00000	127.94425	127.94425		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		129.97	850	129.97850	0.00000	130.31784	130.31784		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		129.91	246	129.91246	0.00000	130.25799	130.25799		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.22	474	132.22474	0.00000	132.57604	132.57604		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		132.04070		132.04070	0.00000	132.39804	132.39804		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		116.08431		116.08431	0.00000	116.09636	116.09636		6.96		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		118.23785		118.23785	0.00000	118.25006	118.25006		7.25		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		117.55162		117.55162	0.00000	117.56370	117.56370		7.42		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		119.64275		119.64275	0.00000	119.65499	119.65499		7.41		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		118.82839		118.82839	0.00000	118.84128	118.84128		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		410.97500		410.97500	0.00000	411.09600	411.09600		0.00		0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		418.59900		418.59900	0.00000	418.72200	418.72200		0.00		0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		426.22000		426.22000	0.00000	426.34500	426.34500		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		433.89900		433.89900	0.00000	434.02500	434.02500		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		441.48400		441.48400	0.00000	441.61100	441.61100		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		284.08908		284.08908	0.00000	284.21651	284.21651		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		289.35938		289.35938	0.00000	289.48916	289.48916		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		289.25100		289.25100	0.00000	289.38266	289.38266		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		294.39993		294.39993	0.00000	294.53307	294.53307			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		294.02744		294.02744	0.00000	294.16256	294.16256			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		7.75798		101.03102	0.00000	7.69936	101.22942			2.94	0.00	0.00	0	164,285.00
R2030	On 07/05/2026	Bond Future	0.00		7.78983		102.88095	0.00000	7.72663	103.08297			2.91	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	133.20000		0.13320	0.00000	167.13000	0.16713	133.200		2.46	0.15	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	699.97000		0.69997	0.00000	798.07000	0.79807	699.970		2.87	0.45	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	688.73000		0.68873	0.00000	609.59000	0.60959	688.730		3.09	(0.42)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.83820		100.73927	0.00000	7.76970	100.94468			2.86	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	209.59000		0.20959	0.00000	251.63000	0.25163	209.590		2.42	0.19	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	794.32000		0.79432	0.00000	890.39000	0.89039	794.320		2.83	0.44	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	780.10000		0.78010	0.00000	703.21000	0.70321	780.100		3.14	(0.40)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.88934		102.50785	0.00000	7.81502	102.71661			2.72	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.97317		100.26506	0.00000	7.89188	100.47706			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		8.32581		102.63932	0.00000	8.28435	102.83526			4.42	0.00	152,522,029.52	1,486	124,594.00
R2032	On 07/05/2026	Bond Future	0.00		8.37529		100.35889	0.00000	8.33158	100.55838			4.55	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.43660		102.18047	0.00000	8.39047	102.38330			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.50814		99.81703	0.00000	8.45939	100.02319			4.30	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.60295		101.53329	0.00000	8.55131	101.74264			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		8.47908		111.65214	0.00000	8.44305	111.85204			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.53245		108.65330	0.00000	8.49460	108.85687			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.59662		110.62524	0.00000	8.55684	110.83227			6.89	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.66996		107.52779	0.00000	8.62814	107.73812			6.68	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.76430		109.37574	0.00000	8.72024	109.58932			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		8.85695		104.09832	0.00000	8.80042	104.44634			5.66	0.00	410,147,380.80	3,940	82,559.00
R2035	On 05/02/2026	Bond Future	8.64	Call	559.31000		0.55931	0.00000	684.06000	0.68406	559.310		5.44	0.32	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	624.42000		0.62442	0.00000	534.33000	0.53433	624.420		6.54	(0.29)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	484.10000		0.48410	0.00000	412.75000	0.41275	484.100		6.79	(0.24)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	193.83000		0.19383	0.00000	163.98000	0.16398	193.830		7.61	(0.10)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,712.16000		7.71216	0.00000	8,051.53000	8.05153	7,712.160		8.60	0.97	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,164.44000		9.16444	0.00000	9,507.83000	9.50783	9,164.440		9.10	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	18.12000		0.01812	0.00000	15.37000	0.01537	18.120		9.51	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,796.85000		11.79685	0.00000	12,143.69000	12.14369	11,796.850		9.66	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	3.04000		0.00304	0.00000	2.55000	0.00255	3.040		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		8.91421		101.50170	0.00000	8.85532	101.85614			6.00	0.00	0.00	0	31,963.00
R2035	On 07/05/2026	Bond Future	8.29	Call	282.37000		0.28237	0.00000	343.35000	0.34335	282.370		5.11	0.15	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,244.32000		1.24432	0.00000	1,408.56000	1.40856	1,244.320		5.62	0.43	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	1,063.30000		1.06330	0.00000	950.97000	0.95097	1,063.300		6.38	(0.34)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,786.89000		4.78689	0.00000	5,080.57000	5.08057	4,786.890		7.21	0.81	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	4,884.39	000	4.88439	0.00000	5,179.76	000	5.17976	4,884.390	7.25	0.81	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,129.26	000	5.12926	0.00000	5,428.68	000	5.42868	5,129.260	7.34	0.83	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	266.90	000	0.26690	0.00000	236.96	000	0.23696	266.900	8.09	(0.10)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	259.23	000	0.25923	0.00000	230.14	000	0.23014	259.230	8.13	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	241.10	000	0.24110	0.00000	214.01	000	0.21401	241.100	8.21	(0.09)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	132.16	000	0.13216	0.00000	117.34	000	0.11734	132.160	8.89	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	128.64	000	0.12864	0.00000	114.23	000	0.11423	128.640	8.93	(0.05)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	120.32	000	0.12032	0.00000	106.85	000	0.10685	120.320	9.01	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.98141		103.34434	0.00000	8.92001		103.70491		5.89	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	453.47	000	0.45347	0.00000	527.59	000	0.52759	453.470	5.07	0.19	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,244.72	000	1.24472	0.00000	1,390.26	000	1.39026	1,244.720	5.46	0.38	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,464.93	000	1.46493	0.00000	1,624.91	000	1.62491	1,464.930	5.57	0.42	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,605.55	000	2.60555	0.00000	2,821.19	000	2.82119	2,605.550	6.10	0.57	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,585.17	000	1.58517	0.00000	1,451.52	000	1.45152	1,585.170	6.23	(0.39)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,952.00	000	2.95200	0.00000	3,180.28	000	3.18028	2,952.000	6.24	0.61	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,287.84	000	1.28784	0.00000	1,176.84	000	1.17684	1,287.840	6.51	(0.33)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	978.92	000	0.97892	0.00000	892.72	000	0.89272	978.920	6.89	(0.26)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	894.26	000	0.89426	0.00000	815.08	000	0.81508	894.260	7.01	(0.24)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	884.19	000	0.88419	0.00000	805.85	000	0.80585	884.190	7.02	(0.24)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	560.29	000	0.56029	0.00000	509.70	000	0.50970	560.290	7.63	(0.15)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	506.46	000	0.50646	0.00000	460.57	000	0.46057	506.460	7.75	(0.14)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.05899		100.65946	0.00000	8.99496		101.02610		5.98	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,623.07	000	1.62307	0.00000	1,780.54	000	1.78054	1,623.070	5.72	0.41	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,902.56	000	1.90256	0.00000	1,762.47	000	1.76247	1,902.560	6.39	(0.40)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,168.98	000	1.16898	0.00000	1,078.47	000	1.07847	1,168.980	7.06	(0.26)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.15512		102.39066	0.00000	9.08820		102.76328		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		9.31111		94.72781	0.00000	9.26005		95.06200		6.70	0.00	0.00	0	115,716.00
R2037	On 05/02/2026	Bond Future	9.65	Put	577.42	000	0.57742	0.00000	501.15	000	0.50115	577.420	7.76	(0.26)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	202.53	000	0.20253	0.00000	174.54	000	0.17454	202.530	8.90	(0.10)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,678.54	000	9.67854	0.00000	10,008.31	000	10.00831	9,678.540	10.68	0.98	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	12,410.1700		12.41017	0.00000	12,743.14	000	12.74314	12,410.170	11.44	0.99	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.24	000	0.00024	0.00000	0.20	000	0.00020	0.240	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	0.02	000	0.00002	0.020	11.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.38232		96.46231	0.00000	9.32933		96.80258		6.93	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	770.16	000	0.77016	0.00000	878.36	000	0.87836	770.160	6.41	0.29	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,355.91	000	2.35591	0.00000	2,558.15	000	2.55815	2,355.910	7.47	0.56	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	767.72	000	0.76772	0.00000	699.89	000	0.69989	767.720	8.70	(0.22)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,599.32	000	9.59932	0.00000	9,917.94	000	9.91794	9,599.320	10.43	0.93	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	12.65	000	0.01265	0.00000	11.25	000	0.01125	12.650	10.99	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.46420		93.95341	0.00000	9.40914		94.29961		7.16	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,627.77	000	4.62777	0.00000	4,881.62	000	4.88162	4,627.770	8.18	0.71	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	599.21	000	0.59921	0.00000	553.05	000	0.55305	599.210	9.43	(0.15)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	330.12	000	0.33012	0.00000	304.74	000	0.30474	330.120	10.44	(0.08)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.54525		95.60237	0.00000	9.48813		95.95439		7.10	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,414.51	000	2.41451	0.00000	2,591.81	000	2.59181	2,414.510	7.04	0.48	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	1,461.32	0.000	1.46132	0.00000	1,367.48	0.000	1,461.320	8.33	(0.28)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	872.74	0.000	0.87274	0.00000	815.59	0.000	872.740	9.28	(0.18)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.64	0.000	92.98964	0.00000	9.58	0.000	93.34742	7.32	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.24	0.000	98.81943	0.00000	11.24	0.000	98.81943	6.78	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.39	0.000	114.52357	0.00000	9.34	0.000	114.91635	6.26	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.46	0.000	111.13599	0.00000	9.41	0.000	111.53596	6.87	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.54	0.000	113.15294	0.00000	9.49	0.000	113.55986	6.84	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.63	0.000	109.65863	0.00000	9.57	0.000	110.07238	6.93	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.73	0.000	111.54267	0.00000	9.67	0.000	111.96322	6.88	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000	0.00	0.00	0.00	0	0.00
R2039	On 06/11/2025	Bond Future	0.00		101.16	0.000	10.73038	0.00000	101.16	0.000	10.73038	7.47	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.57	0.000	105.81762	0.00000	9.52	0.000	106.20090	6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.64	0.000	102.77603	0.00000	9.59	0.000	103.16629	7.45	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.72	0.000	104.64127	0.00000	9.67	0.000	105.03827	7.38	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.81	0.000	101.50153	0.00000	9.76	0.000	101.90531	7.69	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.91	0.000	103.24553	0.00000	9.96	0.000	102.93844	7.60	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		11.84	0.000	83.17353	0.00000	11.84	0.000	83.17353	7.73	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.64	0.000	95.31350	0.00000	9.61	0.000	95.53488	7.45	0.00	76,250,800.00	800	76,827.00
R2040	On 05/02/2026	Bond Future	9.80	Call	2,005.79	0.000	2.00579	0.00000	2,155.28	0.000	2,005.790	7.60	0.63	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	310.73	0.000	0.31073	0.00000	285.23	0.000	310.730	8.89	(0.14)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	5,167.26	0.000	5.16726	0.00000	5,369.20	0.000	5,167.260	9.20	0.89	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	93.46	0.000	0.09346	0.00000	86.16	0.000	93.460	10.32	(0.05)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	36.94	0.000	0.03694	0.00000	34.24	0.000	36.940	11.30	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	14,142.78	0.000	14.14278	0.00000	14,363.65	0.000	14,142.780	12.76	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.02	0.000	0.00002	0.00000	0.02	0.000	0.020	12.76	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.72	0.000	97.05874	0.00000	9.69	0.000	97.28415	7.73	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	7,193.89	0.000	7.19389	0.00000	7,391.33	0.000	7,193.890	10.06	0.85	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	148.23	0.000	0.14823	0.00000	140.93	0.000	148.230	12.23	(0.04)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	53.42	0.000	0.05342	0.00000	50.60	0.000	53.420	12.29	(0.02)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.80	0.000	94.31005	0.00000	9.77	0.000	94.53924	8.03	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.89	0.000	95.96506	0.00000	9.85	0.000	96.19806	7.99	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,034.71	0.000	3.03471	0.00000	3,161.95	0.000	3,034.710	7.84	0.52	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,434.84	0.000	1.43484	0.00000	1,379.73	0.000	1,434.840	9.27	(0.26)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	858.99	0.000	0.85899	0.00000	825.99	0.000	858.990	10.35	(0.16)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.98	0.000	93.10784	0.00000	9.95	0.000	93.34447	8.29	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000	0.00	0.00	0.00	0	0.00
R2042	On 06/11/2025	Bond Future	0.00		101.58	0.000	10.95859	0.00000	101.58	0.000	10.95859	8.08	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.74	0.000	106.76008	0.00000	9.71	0.000	106.96634	7.44	0.00	533,800.40	5	5.00
R2042	On 07/05/2026	Bond Future	0.00		9.81	0.000	103.60962	0.00000	9.78	0.000	103.81969	8.09	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.89	0.000	105.48996	0.00000	9.86	0.000	105.70357	8.02	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.98	0.000	102.23913	0.00000	9.95	0.000	102.45615	8.39	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.07	0.000	103.99565	0.00000	10.08	0.000	103.98902	8.30	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.88	0.000	79.28875	0.00000	11.88	0.000	79.28875	8.50	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
R2044	On 05/02/2026	Bond Future	0.00		9.88979		90.74457	0.00000	9.86481	90.93764		8.25	0.00	0.00		0	61,068.00
R2044	On 05/02/2026	Bond Future	10.07	Call	2,265.91000		2.26591	0.00000	2,401.52000	2.40152	2,265.910	8.48	0.65	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	7,426.55000		7.42655	0.00000	7,612.15000	7.61215	7,426.550	11.12	0.94	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	54.67000		0.05467	0.00000	51.56000	0.05156	54.670	12.11	(0.03)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	35.27000		0.03527	0.00000	33.39000	0.03339	35.270	12.65	(0.02)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	31.71000		0.03171	0.00000	30.04000	0.03004	31.710	12.79	(0.02)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.96399		92.40612	0.00000	9.93820	92.60271		8.56	0.00	0.00		0	69,649.00
R2044	On 06/08/2026	Bond Future	0.00		10.04711		89.69820	0.00000	10.02047	89.89813		8.93	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.12829		91.27217	0.00000	10.10081	91.47542		8.91	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.22252		88.45934	0.00000	10.19414	88.66576		9.27	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		11.74000		78.24223	0.00000	11.74000	78.24223		9.00	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.84793		94.12025	0.00000	9.82811	94.28343		8.35	0.00	38,306,941.75		407	227,821.00
R2048	On 05/02/2026	Bond Future	9.50	Call	332.42000		0.33242	0.00000	369.89000	0.36989	332.420	7.07	0.19	0.00		0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	689.29000		0.68929	0.00000	750.13000	0.75013	689.290	7.39	0.32	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	2,209.64000		2.20964	0.00000	2,322.84000	2.32284	2,209.640	8.35	0.64	0.00		0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	289.39000		0.28939	0.00000	274.73000	0.27473	289.390	9.93	(0.13)	0.00		0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.91267		91.40437	0.00000	9.89224	91.57056		9.10	0.00	984,973,491.12		10,776	48,318.00
R2048	On 06/08/2026	Bond Future	0.00		9.98449		93.06354	0.00000	9.96344	93.23250		9.06	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.06209		90.26123	0.00000	10.04040	90.43294		9.49	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.15193		91.81304	0.00000	10.12955	91.98742		9.42	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		11.76000		100.21428	0.00000	11.76000	100.21428		9.14	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.72159		122.30974	0.00000	9.70171	122.52840		8.49	0.00	0.00		0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.78359		118.68764	0.00000	9.76309	118.91035		9.26	0.00	0.00		0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.85145		120.84161	0.00000	9.83033	121.06804		9.22	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.92308		117.10431	0.00000	9.90132	117.33442		9.67	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		10.00509		119.11616	0.00000	9.98265	119.34987		9.60	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		11.27000		70.42923	0.00000	11.27000	70.42923		7.18	0.00	0.00		0	0.00
R209	On 05/02/2026	Bond Future	0.00		9.11562		83.57125	0.00000	9.06456	83.86348		6.61	0.00	30,252,792.50		362	35,218.00
R209	On 07/05/2026	Bond Future	0.00		9.17653		81.95012	0.00000	9.12359	82.24769		7.08	0.00	0.00		0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.24571		83.43764	0.00000	9.19080	83.74043		6.99	0.00	0.00		0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.32102		81.75318	0.00000	9.26406	82.06110		7.15	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.41112		83.15924	0.00000	9.35197	83.47219		7.02	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		252.14000		252.14000	0.00000	252.14000	252.14000		0.00	0.00	0.00		0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.99185		258.99185	0.00000	258.78658	258.78658		0.00	0.00	0.00		0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.31299		260.31299	0.00000	260.10393	260.10393		0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.10143		265.10143	0.00000	264.88783	264.88783		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.28297		266.28297	0.00000	266.06461	266.06461		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.93067		270.93067	0.00000	270.70762	270.70762		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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value		ContractsTraded	Open Interest
										Option					
R213	On 05/02/2026	Bond Future	0.00		8.03423	98.92110	0.00000	7.98711	99.10884		3.83	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.07013	97.18097	0.00000	8.02011	97.37217		3.84	0.00	2,490,553,899.16	25,628	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.11857	98.94535	0.00000	8.06535	99.13972		3.64	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.18354	97.13439	0.00000	8.12679	97.33193		3.58	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.27642	98.80605	0.00000	8.21562	99.00665		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		9.65176	78.16928	0.00000	9.62677	78.33006		7.88	0.00	0.00	0	10,321.00
R214	On 07/05/2026	Bond Future	0.00		9.71530	76.30284	0.00000	9.68953	76.46659		8.55	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.78629	77.68803	0.00000	9.75972	77.85456		8.51	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.86386	75.75677	0.00000	9.83647	75.92603		8.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.95445	77.05985	0.00000	9.92618	77.23177		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 :											4,237,509,015.25		43,408 1,627,927.00		
Grand Total:											4,237,509,015.25		43,408 1,627,927.00		