

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2025

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		1,251.02200		1,251.02200	0.00000	1,247.84000	1,247.84000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,273.93000		1,273.93000	0.00000	1,270.69000	1,270.69000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,296.83500		1,296.83500	0.00000	1,293.53300	1,293.53300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,319.91400		1,319.91400	0.00000	1,316.55000	1,316.55000		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,342.71200		1,342.71200	0.00000	1,339.28600	1,339.28600		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		1,591.56000		1,591.56000	0.00000	1,581.36000	1,581.36000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,620.70400		1,620.70400	0.00000	1,610.31700	1,610.31700		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,649.84400		1,649.84400	0.00000	1,639.26600	1,639.26600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,679.20500		1,679.20500	0.00000	1,668.43500	1,668.43500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,708.20900		1,708.20900	0.00000	1,697.24700	1,697.24700		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		1,345.61200		1,345.61200	0.00000	1,335.68800	1,335.68800		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,370.25200		1,370.25200	0.00000	1,360.14700	1,360.14700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,394.88900		1,394.88900	0.00000	1,384.59900	1,384.59900		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,419.71300		1,419.71300	0.00000	1,409.23600	1,409.23600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,444.23500		1,444.23500	0.00000	1,433.57200	1,433.57200		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 05/02/2026	Bond Future	0.00		9.20942		93.86296	0.00000	9.31463	93.33256		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.28544		91.80998	0.00000	9.39552	91.26972		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.37250		93.49905	0.00000	9.48792	92.94861		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.47220		91.37095	0.00000	9.59329	90.81045		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.59586		92.96335	0.00000	9.72326	92.39271		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 05/02/2026	Bond Future	0.00		9.75343		92.39302	0.00000	9.88302	91.43493		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.82196		89.84236	0.00000	9.95587	88.86654		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.89613		91.49462	0.00000	10.03457	90.50055		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.97549		88.85945	0.00000	10.11866	87.84740		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.06664		90.40591	0.00000	10.21481	89.37584		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		1,321.03200		1,321.03200	0.00000	1,311.27600	1,311.27600		0.00	0.00	0.00	0	598.00
GOVI	On 07/05/2026	GOVI	0.00		1,345.22200		1,345.22200	0.00000	1,335.28800	1,335.28800		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,369.40900		1,369.40900	0.00000	1,359.29200	1,359.29200		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,393.78000		1,393.78000	0.00000	1,383.48000	1,383.48000		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,417.85300		1,417.85300	0.00000	1,407.37100	1,407.37100		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 05/02/2026	Bond Future	0.00		145.22089		145.22089	0.00000	145.09840	145.09840		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		146.45224		146.45224	0.00000	146.32743	146.32743		0.00	0.00	0.00	0	2,542.00

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						
I2029	On 06/08/2026	Bond Future	0.00		149.14795		149.14795	0.00000	149.02046	149.02046		0.00		0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.31854		150.31854	0.00000	150.18844	150.18844		0.00		0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.94505		152.94505	0.00000	152.81218	152.81218		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	0.00
I2031	On 05/02/2026	Bond Future	0.00		112.97237		112.97237	0.00000	112.45993	112.45993		2.03		0.00		0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		115.06830		115.06830	0.00000	114.54629	114.54629		1.93		0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.75567		114.75567	0.00000	114.22387	114.22387		1.88		0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.79877		116.79877	0.00000	116.25715	116.25715		1.75		0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.37227		116.37227	0.00000	115.82091	115.82091		1.70		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	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	0.00
I2033	On 05/02/2026	Bond Future	0.00		139.24885		139.24885	0.00000	139.44751	139.44751		0.00		0.00		0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		140.26720		140.26720	0.00000	140.46945	140.46945		0.00		0.00		0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		142.84912		142.84912	0.00000	143.05470	143.05470		0.00		0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		143.80382		143.80382	0.00000	144.01281	144.01281		0.00		0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.31665		146.31665	0.00000	146.52877	146.52877		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	0.00
I2038	On 05/02/2026	Bond Future	0.00		150.62710		150.62710	0.00000	148.41014	148.41014		0.00		0.00		0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		153.42160		153.42160	0.00000	151.16341	151.16341		0.00		0.00		0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.03890		154.03890	0.00000	151.73887	151.73887		0.00		0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		156.78228		156.78228	0.00000	154.44096	154.44096		0.00		0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		157.28248		157.28248	0.00000	154.89976	154.89976		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	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.15420		114.15420	0.00000	114.16602	114.16602		4.89		0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.27205		116.27205	0.00000	116.28404	116.28404		5.05		0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.54900		115.54900	0.00000	115.56093	115.56093		5.14		0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.60582		117.60582	0.00000	117.61771	117.61771		5.10		0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.75404		116.75404	0.00000	116.76576	116.76576		5.19		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	0.00
I2046	On 05/02/2026	Bond Future	0.00		132.16966		132.16966	0.00000	128.36376	128.36376		0.00		0.00		0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		132.32313		132.32313	0.00000	128.44666	128.44666		0.00		0.00		0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		134.75842		134.75842	0.00000	130.81027	130.81027		0.00		0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		134.82264		134.82264	0.00000	130.80380	130.80380		0.00		0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		137.17677		137.17677	0.00000	133.08729	133.08729		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	0.00
I2050	On 05/02/2026	Bond Future	0.00		131.69205		131.69205	0.00000	130.38222	130.38222		0.00		0.00		0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		134.13532		134.13532	0.00000	132.80100	132.80100		0.00		0.00		0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		134.14595		134.14595	0.00000	132.78686	132.78686		0.00		0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		136.53501		136.53501	0.00000	135.15129	135.15129		0.00		0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		136.42516		136.42516	0.00000	135.01686	135.01686		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	0.00
I2058	On 05/02/2026	Bond Future	0.00		118.91946		118.91946	0.00000	117.76618	117.76618		6.96		0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		121.12586		121.12586	0.00000	119.95087	119.95087		7.25		0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		120.49198		120.49198	0.00000	119.29528	119.29528		7.42		0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		122.63693		122.63693	0.00000	121.41855	121.41855		7.41		0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		121.87326		121.87326	0.00000	120.63311	120.63311		7.59		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	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	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 05/02/2026	Index Future	0.00		417.74400		417.74400	0.00000	413.66900	413.66900		0.00		0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		425.49400		425.49400	0.00000	421.34400	421.34400		0.00		0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		433.24300		433.24300	0.00000	429.01600	429.01600		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		441.05000		441.05000	0.00000	436.74600	436.74600		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		448.76400		448.76400	0.00000	444.38300	444.38300		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 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 05/02/2026	Bond Future	0.00		287.91899		287.91899	0.00000	285.08092	285.08092		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.26059		293.26059	0.00000	290.36971	290.36971		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.22429		293.22429	0.00000	290.27974	290.27974		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.44725		298.44725	0.00000	295.44932	295.44932		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.14360		298.14360	0.00000	295.09246	295.09246		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 05/02/2026	Bond Future	0.00		7.62302		101.48852	0.00000	7.68207	101.28803		2.94		0.00	0.00	0	164,285.00
R2030	On 07/05/2026	Bond Future	0.00		7.64430		103.34689	0.00000	7.70797	103.14271		2.91		0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	214.66000		0.21466	0.00000	175.29000	0.17529	214.660	2.46		0.22	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	928.14000		0.92814	0.00000	823.27000	0.82327	928.140	2.87		0.54	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	506.65000		0.50665	0.00000	582.07000	0.58207	506.650	3.09		(0.34)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.67990		101.21476	0.00000	7.74909	101.00659		2.86		0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	310.80000		0.31080	0.00000	262.80000	0.26280	310.800	2.42		0.25	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,019.32000		1.01932	0.00000	916.52000	0.91652	1,019.320	2.83		0.52	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	602.86000		0.60286	0.00000	676.80000	0.67680	602.860	3.14		(0.33)	0.00	0	1,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2030	On 05/11/2026	Bond Future	0.00		7.71699		102.99278	0.00000	7.79225	102.78067			2.72	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.78379		100.75981	0.00000	7.86638	100.54367			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 05/02/2026	Bond Future	0.00		8.15556		103.44699	0.00000	8.22428	103.12001			4.42	0.00	328,961,428.20	3,180	124,674.00
R2032	On 07/05/2026	Bond Future	0.00		8.19577		101.18138	0.00000	8.26823	100.84839			4.55	0.00	0.00	0	37,719.00
R2032	On 06/08/2026	Bond Future	0.00		8.24665		103.01896	0.00000	8.32328	102.67965			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.30693		100.67138	0.00000	8.38806	100.32581			4.30	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.38911		102.40375	0.00000	8.47527	102.05189			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 05/02/2026	Bond Future	0.00		8.30924		112.59859	0.00000	8.37778	112.21537			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.35405		109.61714	0.00000	8.42603	109.22693			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.40869		111.60778	0.00000	8.48448	111.21016			6.89	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.47187		108.52877	0.00000	8.55172	108.12384			6.68	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.55493		110.39553	0.00000	8.63927	109.98324			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 05/02/2026	Bond Future	0.00		8.64108		105.43585	0.00000	8.73004	104.88184			5.66	0.00	201,171,601.80	1,908	82,467.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,094.36000		1.09436	0.00000	843.59000	0.84359	1,094.360		5.44	0.50	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	305.87000		0.30587	0.00000	418.37000	0.41837	305.870		6.54	(0.17)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	231.12000		0.23112	0.00000	319.52000	0.31952	231.120		6.79	(0.13)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	85.83000		0.08583	0.00000	122.45000	0.12245	85.830		7.61	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,016.98000		9.01698	0.00000	8,473.75000	8.47375	9,016.980		8.60	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,483.96000		10.48396	0.00000	9,935.83000	9.93583	10,483.960		9.10	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	7.11000		0.00711	0.00000	10.68000	0.01068	7.110		9.51	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,129.58000		13.12958	0.00000	12,577.09000	12.57709	13,129.580		9.66	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1.02000		0.00102	0.00000	1.64000	0.00164	1.020		9.66	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			9.66	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.68936		102.86386	0.00000	8.78201	102.29967			6.00	0.00	896,972,859.20	8,720	31,981.00
R2035	On 07/05/2026	Bond Future	8.29	Call	551.44000		0.55144	0.00000	423.44000	0.42344	551.440		5.11	0.26	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,917.67000		1.91767	0.00000	1,617.14000	1.61714	1,917.670		5.62	0.57	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	658.48000		0.65848	0.00000	809.67000	0.80967	658.480		6.38	(0.24)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,928.13000		5.92813	0.00000	5,445.14000	5.44514	5,928.130		7.21	0.87	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,031.64000		6.03164	0.00000	5,546.40000	5.54640	6,031.640		7.25	0.88	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,290.88000		6.29088	0.00000	5,800.26000	5.80026	6,290.880		7.34	0.89	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	155.88000		0.15588	0.00000	196.25000	0.19625	155.880		8.09	(0.06)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	151.26000		0.15126	0.00000	190.50000	0.19050	151.260		8.13	(0.06)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	140.37000		0.14037	0.00000	176.94000	0.17694	140.370		8.21	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	75.85000		0.07585	0.00000	96.18000	0.09618	75.850		8.89	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	73.80000		0.07380	0.00000	93.60000	0.09360	73.800		8.93	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	68.95000		0.06895	0.00000	87.49000	0.08749	68.950		9.01	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.74664		104.73223	0.00000	8.84334	104.15754			5.89	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	770.90000		0.77090	0.00000	624.35000	0.62435	770.900		5.07	0.28	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,841.52000		1.84152	0.00000	1,576.19000	1.57619	1,841.520		5.46	0.49	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,116.24000		2.11624	0.00000	1,828.50000	1.82850	2,116.240		5.57	0.53	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,463.25000		3.46325	0.00000	3,092.35000	3.09235	3,463.250		6.10	0.67	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,096.24000		1.09624	0.00000	1,283.69000	1.28369	1,096.240		6.23	(0.30)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,855.91000		3.85591	0.00000	3,466.72000	3.46672	3,855.910		6.24	0.70	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 06/08/2026	Bond Future	9.39	Put	881.40	0000	0.88140	0.00000	1,036.44	0000	1.03644	881.400	6.51	(0.25)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	662.36	0000	0.66236	0.00000	782.45	0000	0.78245	662.360	6.89	(0.19)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	603.10	0000	0.60310	0.00000	713.38	0000	0.71338	603.100	7.01	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	596.07	0000	0.59607	0.00000	705.18	0000	0.70518	596.070	7.02	(0.17)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	372.60	0000	0.37260	0.00000	443.22	0000	0.44322	372.600	7.63	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	335.81	0000	0.33581	0.00000	399.94	0000	0.39994	335.810	7.75	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.81382		102.07289	0.00000	8.91477		101.48776		5.98	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,262.58	0000	2.26258	0.00000	1,981.70	0000	1.98170	2,262.580	5.72	0.51	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,386.35	0000	1.38635	0.00000	1,586.43	0000	1.58643	1,386.350	6.39	(0.32)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	834.70	0000	0.83470	0.00000	963.02	0000	0.96302	834.700	7.06	(0.20)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.89842		103.82992	0.00000	9.00406		103.23436		5.82	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		9.06492		96.35391	0.00000	9.18459		95.55881		6.70	0.00	12,333,300.48	128	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	249.46	0000	0.24946	0.00000	383.67	0000	0.38367	249.460	7.76	(0.14)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	79.77	0000	0.07977	0.00000	128.09	0000	0.12809	79.770	8.90	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,283.67	0000	11.28367	0.00000	10,496.48	0000	10.49648	11,283.670	10.68	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,030.19	0000	14.03019	0.00000	13,237.32	0000	13.23732	14,030.190	11.44	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.05	0000	0.00005	0.00000	0.11	0000	0.00011	0.050	11.44	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.01	0000	0.00001		11.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.12683		98.11823	0.00000	9.25101		97.30853		6.93	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,358.15	0000	1.35815	0.00000	1,041.57	0000	1.04157	1,358.150	6.41	0.43	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,385.24	0000	3.38524	0.00000	2,856.20	0000	2.85620	3,385.240	7.47	0.69	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	457.11	0000	0.45711	0.00000	593.21	0000	0.59321	457.110	8.70	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,152.19	0000	11.15219	0.00000	10,386.80	0000	10.38680	11,152.190	10.43	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	5.90	0000	0.00590	0.00000	8.62	0000	0.00862	5.900	10.99	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.19844		95.64040	0.00000	9.32756		94.81573		7.16	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,892.30	0000	5.89230	0.00000	5,257.09	0000	5.25709	5,892.300	8.18	0.79	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	384.87	0000	0.38487	0.00000	479.90	0000	0.47990	384.870	9.43	(0.10)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	209.98	0000	0.20998	0.00000	262.93	0000	0.26293	209.980	10.44	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.26920		97.32014	0.00000	9.40326		96.48070		7.10	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,323.50	0000	3.32350	0.00000	2,857.62	0000	2.85762	3,323.500	7.04	0.58	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,026.44	0000	1.02644	0.00000	1,224.15	0000	1.22415	1,026.440	8.33	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	605.40	0000	0.60540	0.00000	726.07	0000	0.72607	605.400	9.28	(0.13)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.35506		94.73839	0.00000	9.49455		93.88415		7.32	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.14955		116.43952	0.00000	9.26931		115.50284		6.26	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.21227		113.08716	0.00000	9.33657		112.13331		6.87	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.28284		115.14070	0.00000	9.41200		114.16921		6.84	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.35936		111.68252	0.00000	9.49357		110.69366		6.93	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.45036		113.60314	0.00000	9.59003		112.59671		6.88	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.31630		107.76952	0.00000	9.44623		106.77434		6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.38093		104.76370	0.00000	9.51555		103.75025		7.45	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.45317		106.66611	0.00000	9.59279		105.63400		7.38	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.53093		103.56313	0.00000	9.67574		102.51255		7.69	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.62237		105.34419	0.00000	9.77275		104.27515		7.60	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 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.34739	97.56384	0.00000	9.48741	96.51272			7.45	0.00	0.00	0.00	0	78,840.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,656.08000	3.65608	0.00000	2,827.44000	2.82744	3,656.080	7.60	0.84	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	93.73000	0.09373	0.00000	169.28000	0.16928	93.730	8.89	(0.05)	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	7,250.02000	7.25002	0.00000	6,256.60000	6.25660	7,250.020	9.20	0.96	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	26.09000	0.02609	0.00000	48.65000	0.04865	26.090	10.32	(0.02)	0.00	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	9.84000	0.00984	0.00000	18.72000	0.01872	9.840	11.30	(0.01)	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	16,386.98000	16.38698	0.00000	15,337.82000	15.33782	16,386.980	12.76	1.00	0.00	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.01000	0.00001			12.76	0.00	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.41160	99.35034	0.00000	9.55644	98.27996			7.73	0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,221.08000	9.22108	0.00000	8,255.76000	8.25576	9,221.080	10.06	0.92	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	72.39000	0.07239	0.00000	102.02000	0.10202	72.390	12.23	(0.02)	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	23.74000	0.02374	0.00000	34.99000	0.03499	23.740	12.29	(0.01)	0.00	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.48465	96.64429	0.00000	9.63475	95.55416			8.03	0.00	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.55631	98.34137	0.00000	9.71160	97.23192			7.99	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,415.04000	4.41504	0.00000	3,734.52000	3.73452	4,415.040	7.84	0.64	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	912.46000	0.91246	0.00000	1,133.24000	1.13324	912.460	9.27	(0.18)	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	540.64000	0.54064	0.00000	674.15000	0.67415	540.640	10.35	(0.11)	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.64143	95.52658	0.00000	9.80243	94.39758			8.29	0.00	0.00	0.00	0	0.00
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	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.43960	109.29800	0.00000	9.57955	108.11188			7.44	0.00	0.00	0.00	0	5.00
R2042	On 07/05/2026	Bond Future	0.00		9.50237	106.19409	0.00000	9.64703	104.98624			8.09	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.57190	108.12245	0.00000	9.72157	106.89235			8.02	0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.64614	104.91907	0.00000	9.80099	103.66696			8.39	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.73254	106.72329	0.00000	9.89292	105.44928			8.30	0.00	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	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.55708	93.36886	0.00000	9.70708	92.17149			8.25	0.00	125,674,485.56		1,346	61,564.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,265.66000	4.26566	0.00000	3,284.45000	3.28445	4,265.660	8.48	0.86	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,959.43000	9.95943	0.00000	8,790.68000	8.79068	9,959.430	11.12	0.98	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	12.91000	0.01291	0.00000	25.71000	0.02571	12.910	12.11	(0.01)	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	8.20000	0.00820	0.00000	16.43000	0.01643	8.200	12.65	0.00	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	7.35000	0.00735	0.00000	14.74000	0.01474	7.350	12.79	0.00	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.62058	95.07858	0.00000	9.77537	93.85920			8.56	0.00	0.00	0.00	0	64,878.00
R2044	On 06/08/2026	Bond Future	0.00		9.69202	92.42019	0.00000	9.85200	91.17843			8.93	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.76168	94.04308	0.00000	9.92678	92.77920			8.91	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.84330	91.27937	0.00000	10.01399	89.99338			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 05/02/2026	Bond Future	0.00		9.51557	96.92127	0.00000	9.67057	95.59772			8.35	0.00	533,842,355.16		5,508	234,427.00
R2048	On 05/02/2026	Bond Future	8.90	Call	82.99000	0.08299	0.00000	32.05000	0.03205	82.990	7.32	0.06	1,069,539.61		1,940	1,940.00	
R2048	On 05/02/2026	Bond Future	9.40	Call	876.11000	0.87611	0.00000	467.45000	0.46745	876.110	7.07	0.39	7,169,807.96		1,940	1,940.00	
R2048	On 05/02/2026	Bond Future	9.50	Call	1,246.04000	1.24604	0.00000	708.91000	0.70891	1,246.040	7.07	0.49	6,565,154.48		1,400	0.00	
R2048	On 05/02/2026	Bond Future	9.65	Call	2,013.51000	2.01351	0.00000	1,275.70000	1.27570	2,013.510	7.39	0.64	0.00	0.00	0	12,500.00	
R2048	On 05/02/2026	Bond Future	9.90	Put	385.41000	0.38541	0.00000	707.10000	0.70710	385.410	8.05	(0.19)	(3,431,053.40)		1,940	1,940.00	
R2048	On 05/02/2026	Bond Future	10.00	Call	4,318.15000	4.31815	0.00000	3,242.83000	3.24283	4,318.150	8.35	0.86	11,518,472.50		1,400	0.00	
R2048	On 05/02/2026	Bond Future	10.48	Put	71.30000	0.07130	0.00000	143.66000	0.14366	71.300	9.93	(0.04)	(507,380.41)		1,400	0.00	
R2048	On 07/05/2026	Bond Future	0.00		9.57029	94.25672	0.00000	9.72992	92.90890			9.10	0.00	0.00	0.00	0	48,318.00

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 06/08/2026	Bond Future	0.00		9.63125		95.96875	0.00000	9.79586	94.59622			9.06	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.69772		93.21858	0.00000	9.86744	91.82161			9.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.77541		94.82274	0.00000	9.95070	93.40128			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 05/02/2026	Bond Future	0.00		9.37947		126.17171	0.00000	9.54456	124.28160			8.49	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.43106		122.62055	0.00000	9.60112	120.69569			9.26	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.48786		124.84723	0.00000	9.66317	122.88704			9.22	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.54811		121.18156	0.00000	9.72881	119.18668			9.67	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.61788		123.26566	0.00000	9.80437	121.23584			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 05/02/2026	Bond Future	0.00		8.88541		84.89954	0.00000	8.98941	84.29604			6.61	0.00	0.00	0	35,518.00
R209	On 07/05/2026	Bond Future	0.00		8.93786		83.30276	0.00000	9.04568	82.68816			7.08	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.99788		84.81573	0.00000	9.10979	84.18977			6.99	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.06365		83.15640	0.00000	9.17982	82.51922			7.15	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.14343		84.58783	0.00000	9.26421	83.93933			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 05/02/2026	Bond Future	0.00		259.51671		259.51671	0.00000	259.54699	259.54699			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.84687		260.84687	0.00000	260.87764	260.87764			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.64789		265.64789	0.00000	265.67852	265.67852			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.83890		266.83890	0.00000	266.86956	266.86956			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.49999		271.49999	0.00000	271.53028	271.53028			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 05/02/2026	Bond Future	0.00		7.89480		99.47793	0.00000	7.95865	99.22245			3.83	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		7.92212		97.74806	0.00000	7.98989	97.48790			3.84	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.96058		99.52374	0.00000	8.03286	99.25861			3.64	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.01458		97.72399	0.00000	8.09182	97.45391			3.58	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.09469		99.40718	0.00000	8.17767	99.13213			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 05/02/2026	Bond Future	0.00		9.35535		80.10815	0.00000	9.48469	79.25351			7.88	0.00	0.00	0	10,321.00
R214	On 07/05/2026	Bond Future	0.00		9.40976		78.27729	0.00000	9.54306	77.40698			8.55	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.47087		79.69915	0.00000	9.60843	78.81282			8.51	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.53829		77.80415	0.00000	9.68022	76.90203			8.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.61785		79.14363	0.00000	9.76453	78.22564			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 :													2,121,340,571.13		30,810	1,633,317.00	
Grand Total:													2,121,340,571.13		30,810	1,633,317.00	