

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/11/2025

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		1,249.75100		1,249.75100	0.00000	1,248.93200	1,248.93200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,272.57200		1,272.57200	0.00000	1,271.73900	1,271.73900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,295.40600		1,295.40600	0.00000	1,294.54900	1,294.54900		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,318.39200		1,318.39200	0.00000	1,317.51000	1,317.51000		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,341.14100		1,341.14100	0.00000	1,340.23100	1,340.23100		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		1,590.06100		1,590.06100	0.00000	1,586.12000	1,586.12000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,619.09500		1,619.09500	0.00000	1,615.08300	1,615.08300		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,648.14700		1,648.14700	0.00000	1,644.05200	1,644.05200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,677.39300		1,677.39300	0.00000	1,673.21200	1,673.21200		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,706.33600		1,706.33600	0.00000	1,702.06700	1,702.06700		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		1,344.56200		1,344.56200	0.00000	1,341.01000	1,341.01000		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,369.11300		1,369.11300	0.00000	1,365.49800	1,365.49800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,393.68000		1,393.68000	0.00000	1,389.99000	1,389.99000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,418.41000		1,418.41000	0.00000	1,414.64400	1,414.64400		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,442.88400		1,442.88400	0.00000	1,439.04000	1,439.04000		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		9.23015		93.75814	0.00000	9.26756	93.56937		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.30806		91.69863	0.00000	9.34721	91.50632		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.39699		93.38191	0.00000	9.43806	93.18588		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.49897		91.24667	0.00000	9.54209	91.04692		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.62444		92.83495	0.00000	9.66986	92.63135		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		9.75819		92.35755	0.00000	9.81047	91.96943		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.82750		89.80167	0.00000	9.88152	89.40637		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.90236		91.44953	0.00000	9.95822	91.04674		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.98264		88.80849	0.00000	10.04043	88.39826		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.07430		90.35222	0.00000	10.13412	89.93457		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		1,320.01200		1,320.01200	0.00000	1,316.54600	1,316.54600		0.00	0.00	92,400,840.00	7	605.00
GOVI	On 07/05/2026	GOVI	0.00		1,344.11500		1,344.11500	0.00000	1,340.58700	1,340.58700		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,368.23300		1,368.23300	0.00000	1,364.63200	1,364.63200		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,392.51200		1,392.51200	0.00000	1,388.83700	1,388.83700		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,416.53900		1,416.53900	0.00000	1,412.78800	1,412.78800		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		145.40546		145.40546	0.00000	145.32947	145.32947		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		146.63291		146.63291	0.00000	146.55551	146.55551		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 06/08/2026	Bond Future	0.00		149.32589		149.32589	0.00000	149.24670	149.24670		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.49135		150.49135	0.00000	150.41032	150.41032		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.11744		153.11744	0.00000	153.03448	153.03448		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 05/02/2026	Bond Future	0.00		113.09274		113.09274	0.00000	113.05341	113.05341		2.01	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		115.18513		115.18513	0.00000	115.14513	115.14513		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.86997		114.86997	0.00000	114.82882	114.82882		1.87	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.90870		116.90870	0.00000	116.86652	116.86652		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.48153		116.48153	0.00000	116.43807	116.43807		1.69	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		140.22117		140.22117	0.00000	140.05091	140.05091		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		141.25054		141.25054	0.00000	141.07704	141.07704		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.84469		143.84469	0.00000	143.66768	143.66768		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.80916		144.80916	0.00000	144.62865	144.62865		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		147.33621		147.33621	0.00000	147.15210	147.15210		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		151.43686		151.43686	0.00000	151.21887	151.21887		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.23870		154.23870	0.00000	154.01662	154.01662		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.86475		154.86475	0.00000	154.63828	154.63828		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.61431		157.61431	0.00000	157.38327	157.38327		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		158.12553		158.12553	0.00000	157.88983	157.88983		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.11971		114.11971	0.00000	114.13135	114.13135		5.05	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.23112		116.23112	0.00000	116.24301	116.24301		5.18	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.50251		115.50251	0.00000	115.51434	115.51434		5.31	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.55216		117.55216	0.00000	117.56373	117.56373		5.25	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.69690		116.69690	0.00000	116.70811	116.70811		5.34	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		133.30246		133.30246	0.00000	133.51287	133.51287		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.47012		133.47012	0.00000	133.68457	133.68457		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.92107		135.92107	0.00000	136.13914	136.13914		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.99851		135.99851	0.00000	136.21981	136.21981		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.37025		138.37025	0.00000	138.59497	138.59497		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		132.99192		132.99192	0.00000	130.34255	130.34255		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		135.45232		135.45232	0.00000	132.75414	132.75414		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		135.48176		135.48176	0.00000	132.73361	132.73361		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		137.88698		137.88698	0.00000	135.08975	135.08975		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		137.79789		137.79789	0.00000	134.95116	134.95116		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		119.86655		119.86655	0.00000	119.87951	119.87951		7.01	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.08438		122.08438	0.00000	122.09753	122.09753		7.24	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		121.46331		121.46331	0.00000	121.47619	121.47619		7.45	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		123.61876		123.61876	0.00000	123.63160	123.63160		7.43	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		122.86944		122.86944	0.00000	122.88190	122.88190		7.59	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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

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		419.91600		419.91600	0.00000	418.20000	418.20000		0.00	0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.68500		427.68500	0.00000	425.93700	425.93700		0.00	0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		435.45800		435.45800	0.00000	433.67600	433.67600		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		443.28300		443.28300	0.00000	441.46500	441.46500		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		451.02800		451.02800	0.00000	449.17400	449.17400		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 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 05/02/2026	Bond Future	0.00		288.72507		288.72507	0.00000	286.96715	286.96715		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		294.06701		294.06701	0.00000	292.27653	292.27653		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		294.03386		294.03386	0.00000	292.20968	292.20968		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		299.25460		299.25460	0.00000	297.39726	297.39726		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.95845		298.95845	0.00000	297.06744	297.06744		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 05/02/2026	Bond Future	0.00		7.66274		101.35361	0.00000	7.67373	101.31632		2.93	0.00	0.00	0.00	0	164,023.00
R2030	On 07/05/2026	Bond Future	0.00		7.68871		103.20442	0.00000	7.70056	103.16645		2.92	0.00	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	179.49000		0.17949	0.00000	176.43000	0.17643	179.490	2.45	0.19	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	845.34000		0.84534	0.00000	832.92000	0.83292	845.340	2.88	0.52	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	550.00000		0.55000	0.00000	571.14000	0.57114	550.000	3.10	(0.36)	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.72950		101.06547	0.00000	7.74244	101.02657		2.89	0.00	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	275.32000		0.27532	0.00000	270.07000	0.27007	275.320	2.44	0.23	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	945.80000		0.94580	0.00000	932.21000	0.93221	945.800	2.85	0.50	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	655.86000		0.65586	0.00000	675.46000	0.67546	655.860	3.17	(0.35)	0.00	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		7.77286		102.83527	0.00000	7.78701	102.79542			2.73	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.84586		100.59732	0.00000	7.86150	100.55643			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		8.17227		103.36736	0.00000	8.19378	103.26497			4.45	0.00	0.00	0	125,216.00
R2032	On 07/05/2026	Bond Future	0.00		8.21451		101.09513	0.00000	8.23718	100.99091			4.55	0.00	0.00	0	37,719.00
R2032	On 06/08/2026	Bond Future	0.00		8.26738		102.92703	0.00000	8.29140	102.82064			4.38	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.33018		100.57220	0.00000	8.35565	100.46368			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.41431		102.30068	0.00000	8.44142	102.18994			4.13	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		8.32567		112.50657	0.00000	8.34715	112.38642			6.77	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.37233		109.51788	0.00000	8.39489	109.39553			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.42877		111.50225	0.00000	8.45256	111.37740			6.96	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.49421		108.41528	0.00000	8.51931	108.28796			6.77	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.57898		110.27775	0.00000	8.60554	110.14788			6.88	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		8.65696		105.33667	0.00000	8.69395	105.10612			5.73	0.00	0.00	0	82,467.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,034.17000		1.03417	0.00000	945.18000	0.94518	1,034.170		5.52	0.49	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	308.90000		0.30890	0.00000	367.82000	0.36782	308.900		6.59	(0.17)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	231.83000		0.23183	0.00000	279.24000	0.27924	231.830		6.84	(0.13)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	84.59000		0.08459	0.00000	105.90000	0.10590	84.590		7.68	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,916.89000		8.91689	0.00000	8,693.24000	8.69324	8,916.890		8.69	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,384.15000		10.38415	0.00000	10,157.53000	10.15753	10,384.150		9.19	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	6.66000		0.00666	0.00000	9.14000	0.00914	6.660		9.61	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,030.18000		13.03018	0.00000	12,800.71000	12.80071	13,030.180		9.76	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.92000		0.00092	0.00000	1.37000	0.00137	0.920		9.76	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			9.76	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.70674		102.75771	0.00000	8.74526	102.52297			6.04	0.00	0.00	0	31,981.00
R2035	On 07/05/2026	Bond Future	8.29	Call	557.95000		0.55795	0.00000	510.82000	0.51082	557.950		5.32	0.25	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,976.63000		1.97663	0.00000	1,863.73000	1.86373	1,976.630		6.12	0.56	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	784.47000		0.78447	0.00000	861.74000	0.86174	784.470		6.90	(0.26)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,900.32000		5.90032	0.00000	5,711.57000	5.71157	5,900.320		7.72	0.86	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,001.98000		6.00198	0.00000	5,812.15000	5.81215	6,001.980		7.75	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,257.27000		6.25727	0.00000	6,064.87000	6.06487	6,257.270		7.85	0.87	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	196.22000		0.19622	0.00000	221.35000	0.22135	196.220		8.56	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	190.74000		0.19074	0.00000	215.28000	0.21528	190.740		8.59	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	177.74000		0.17774	0.00000	200.84000	0.20084	177.740		8.67	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	98.92000		0.09892	0.00000	112.89000	0.11289	98.920		9.37	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	96.39000		0.09639	0.00000	110.04000	0.11004	96.390		9.40	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	90.30000		0.09030	0.00000	103.20000	0.10320	90.300		9.48	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.76547		104.61999	0.00000	8.80570	104.38073			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	798.41000		0.79841	0.00000	742.15000	0.74215	798.410		5.31	0.28	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,924.14000		1.92414	0.00000	1,822.17000	1.82217	1,924.140		5.89	0.48	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,198.71000		2.19871	0.00000	2,088.29000	2.08829	2,198.710		6.01	0.52	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,522.70000		3.52270	0.00000	3,380.10000	3.38010	3,522.700		6.56	0.66	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,260.07000		1.26007	0.00000	1,350.17000	1.35017	1,260.070		6.69	(0.32)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,906.51000		3.90651	0.00000	3,756.56000	3.75656	3,906.510		6.70	0.69	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	1,025.07	000	1.02507	0.00000	1,101.79	000	1.10179	1,025.070	6.97	(0.26)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	782.48	000	0.78248	0.00000	844.24	000	0.84424	782.480	7.34	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	716.47	000	0.71647	0.00000	773.92	000	0.77392	716.470	7.46	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	708.82	000	0.70882	0.00000	765.76	000	0.76576	708.820	7.47	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	447.03	000	0.44703	0.00000	485.94	000	0.48594	447.030	8.04	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	404.98	000	0.40498	0.00000	440.77	000	0.44077	404.980	8.16	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.83443		101.95307	0.00000	8.87646		101.70929		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,354.36	000	2.35436	0.00000	2,244.99	000	2.24499	2,354.360	6.13	0.50	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,567.82	000	1.56782	0.00000	1,661.64	000	1.66164	1,567.820	6.82	(0.33)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	970.78	000	0.97078	0.00000	1,034.74	000	1.03474	970.780	7.48	(0.22)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.92037		103.70580	0.00000	8.96439		103.45747		5.88	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 05/02/2026	Bond Future	0.00		9.08048		96.25002	0.00000	9.12253		95.97003		6.79	0.00	3,272,500.68	34	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	319.97	000	0.31997	0.00000	384.86	000	0.38486	319.970	8.48	(0.16)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	108.59	000	0.10859	0.00000	136.25	000	0.13625	108.590	9.60	(0.06)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,185.26	00	11.18526	0.00000	10,911.12	000	10.91112	11,185.260	11.40	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,926.22	00	13.92622	0.00000	13,647.53	000	13.64753	13,926.220	11.62	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.05000		0.00005	0.00000	0.09000		0.00009	0.050	11.62	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000		0.00000	0.00000	0.01000		0.00001		11.62	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.14371		98.00762	0.00000	9.18734		97.72253		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,301.76	000	1.30176	0.00000	1,199.53	000	1.19953	1,301.760	6.45	0.42	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,293.70	000	3.29370	0.00000	3,118.01	000	3.11801	3,293.700	7.49	0.68	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	465.98	000	0.46598	0.00000	522.71	000	0.52271	465.980	8.76	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,044.55	00	11.04455	0.00000	10,779.94	000	10.77994	11,044.550	10.51	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	6.04000		0.00604	0.00000	7.45000		0.00745	6.040	11.09	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.21660		95.52383	0.00000	9.26199		95.23332		7.23	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,919.73	000	5.91973	0.00000	5,708.56	000	5.70856	5,919.730	8.74	0.78	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	467.35	000	0.46735	0.00000	511.01	000	0.51101	467.350	9.96	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	254.37	000	0.25437	0.00000	280.16	000	0.28016	254.370	10.91	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.28890		97.19616	0.00000	9.33605		96.90030		7.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,410.43	000	3.41043	0.00000	3,254.97	000	3.25497	3,410.430	7.50	0.57	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,170.37	000	1.17037	0.00000	1,250.98	000	1.25098	1,170.370	8.79	(0.23)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	697.11	000	0.69711	0.00000	749.05	000	0.74905	697.110	9.69	(0.14)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.37588		94.61023	0.00000	9.42498		94.30891		7.36	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.16498		116.31822	0.00000	9.20710		115.98803		6.35	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.22903		112.95788	0.00000	9.27274		112.62170		6.92	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.30085		115.00452	0.00000	9.34630		114.66189		6.94	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.37891		111.53770	0.00000	9.42616		111.18879		7.00	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.47103		113.45338	0.00000	9.52023		113.09806		6.94	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 05/02/2026	Bond Future	0.00		9.32643		107.69144	0.00000	9.37367		107.32843		6.97	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.39213		104.67885	0.00000	9.44107		104.30921		7.50	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.46535		106.57549	0.00000	9.51613		106.19887		7.47	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.54435		103.46513	0.00000	9.59704		103.08162		7.75	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.63661		105.24228	0.00000	9.69135		104.85185		7.66	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		9.35240	97.52595	0.00000	9.40467	97.13187			7.51	0.00	0.00	0.00	0	78,840.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,786.82000	3.78682	0.00000	3,501.98000	3.50198	3,786.820	9.11	0.80	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	168.60000	0.16860	0.00000	216.13000	0.21613	168.600	10.36	(0.08)	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	7,270.98000	7.27098	0.00000	6,915.09000	6.91509	7,270.980	10.64	0.94	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	49.92000	0.04992	0.00000	67.17000	0.06717	49.920	11.64	(0.02)	0.00	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	20.66000	0.02066	0.00000	28.70000	0.02870	20.660	12.64	(0.01)	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	16,348.82000	16.34882	0.00000	15,955.73000	15.95573	16,348.820	12.89	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	0.00000	0.00000		12.89	0.00	0.00	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.41744	99.30685	0.00000	9.47151	98.90554		7.72	0.00	0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,229.15000	9.22915	0.00000	8,877.76000	8.87776	9,229.150	10.62	0.91	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	72.31000	0.07231	0.00000	86.21000	0.08621	72.310	12.34	(0.02)	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	22.70000	0.02270	0.00000	27.94000	0.02794	22.700	12.34	(0.01)	0.00	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.49125	96.59599	0.00000	9.54730	96.18714		8.06	0.00	0.00	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.56387	98.28693	0.00000	9.62188	97.87068		8.01	0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,706.09000	4.70609	0.00000	4,460.93000	4.46093	4,706.090	8.78	0.63	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,146.95000	1.14695	0.00000	1,244.39000	1.24439	1,146.950	10.18	(0.20)	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	694.78000	0.69478	0.00000	757.62000	0.75762	694.780	11.20	(0.12)	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.64957	95.46905	0.00000	9.70973	95.04531		8.29	0.00	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	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.44964	109.21224	0.00000	9.49676	108.81113		7.52	0.00	0.00	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.51339	106.10134	0.00000	9.56209	105.69292		8.10	0.00	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.58381	108.02377	0.00000	9.63422	107.60762		8.09	0.00	0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.65919	104.81268	0.00000	9.71135	104.38903		8.42	0.00	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.74632	106.61290	0.00000	9.80037	106.18161		8.33	0.00	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	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.56196	93.32953	0.00000	9.61412	92.91075		8.34	0.00	23,425,712.03	251	61,970.00	0	61,970.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,388.76000	4.38876	0.00000	4,071.86000	4.07186	4,388.760	10.18	0.82	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,949.27000	9.94927	0.00000	9,550.64000	9.55064	9,949.270	12.65	0.97	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	27.26000	0.02726	0.00000	37.61000	0.03761	27.260	13.62	(0.01)	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	18.05000	0.01805	0.00000	25.26000	0.02526	18.050	14.18	(0.01)	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	16.33000	0.01633	0.00000	22.93000	0.02293	16.330	14.32	(0.01)	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.62621	95.03380	0.00000	9.68002	94.60742		8.59	0.00	0.00	0.00	0.00	0	64,878.00
R2044	On 06/08/2026	Bond Future	0.00		9.69832	92.37080	0.00000	9.75396	91.93637		8.99	0.00	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.76884	93.98771	0.00000	9.82627	93.54545		8.95	0.00	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.85097	91.22099	0.00000	9.91036	90.77083		9.30	0.00	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	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.52554	96.83521	0.00000	9.57764	96.38757		8.48	0.00	71,464,384.98	738	234,882.00	0	234,882.00
R2048	On 05/02/2026	Bond Future	8.90	Call	68.53000	0.06853	0.00000	54.16000	0.05416	68.530	7.30	0.05	0.00	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,006.68000	1.00668	0.00000	866.75000	0.86675	1,006.680	8.19	0.39	0.00	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,200.89000	2.20089	0.00000	1,966.15000	1.96615	2,200.890	8.97	0.61	0.00	0.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	604.54000	0.60454	0.00000	740.89000	0.74089	604.540	9.80	(0.23)	0.00	0.00	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.58110	94.16443	0.00000	9.63474	93.70870		9.16	0.00	0.00	0.00	0.00	0	48,318.00
R2048	On 06/08/2026	Bond Future	0.00		9.64285	95.87094	0.00000	9.69819	95.40659		9.17	0.00	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.71030	93.11385	0.00000	9.76736	92.64120		9.57	0.00	0.00	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.78863	94.71427	0.00000	9.84758	94.23314		9.49	0.00	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.39981	125.93611	0.00000	9.45180	125.33741		8.64	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.45256	122.37429	0.00000	9.50610	121.76473		9.33	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.51045	124.59156	0.00000	9.56566	123.97057		9.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.57199	120.91465	0.00000	9.62891	120.28251		9.77	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.64275	122.99153	0.00000	9.70152	122.34795		9.70	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		8.90618	84.77856	0.00000	8.94298	84.56477		6.69	0.00	0.00	0	35,518.00
R209	On 07/05/2026	Bond Future	0.00		8.96013	83.17534	0.00000	8.99828	82.95763		7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.02159	84.68260	0.00000	9.06121	84.46075		7.05	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.08910	83.01627	0.00000	9.13025	82.79034		7.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.17021	84.44348	0.00000	9.21303	84.21334		7.06	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		259.46113	259.46113	0.00000	259.46185	259.46185		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.77713	260.77713	0.00000	260.77787	260.77787		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.56610	265.56610	0.00000	265.56623	265.56623		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.74095	266.74095	0.00000	266.74022	266.74022		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.39422	271.39422	0.00000	271.39263	271.39263		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		7.92259	99.36663	0.00000	7.93363	99.32246		3.84	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		7.95287	97.62991	0.00000	7.96459	97.58492		3.85	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.99445	99.39939	0.00000	8.00700	99.35336		3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.05227	97.59209	0.00000	8.06575	97.54497		3.62	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.13578	99.27086	0.00000	8.15034	99.22261		3.43	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		9.36026	80.07546	0.00000	9.41238	79.72965		7.97	0.00	0.00	0	10,321.00
R214	On 07/05/2026	Bond Future	0.00		9.41541	78.24012	0.00000	9.46912	77.88801		8.56	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.47719	79.65811	0.00000	9.53264	79.29936		8.57	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.54548	77.75809	0.00000	9.60271	77.39283		8.89	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.62555	79.09505	0.00000	9.68471	78.72326		8.82	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 :												190,563,437.69		1,030	1,635,585.00
Grand Total:												190,563,437.69		1,030	1,635,585.00