

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/11/2025

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		1,247.35400		1,247.35400	0.00000	1,249.75100	1,249.75100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,270.13100		1,270.13100	0.00000	1,272.57200	1,272.57200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,292.92400		1,292.92400	0.00000	1,295.40600	1,295.40600		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,315.87000		1,315.87000	0.00000	1,318.39200	1,318.39200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,338.57900		1,338.57900	0.00000	1,341.14100	1,341.14100		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		1,585.22200		1,585.22200	0.00000	1,590.06100	1,590.06100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,614.16800		1,614.16800	0.00000	1,619.09500	1,619.09500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,643.13500		1,643.13500	0.00000	1,648.14700	1,648.14700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,672.29600		1,672.29600	0.00000	1,677.39300	1,677.39300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,701.15600		1,701.15600	0.00000	1,706.33600	1,706.33600		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		1,339.90700		1,339.90700	0.00000	1,344.56200	1,344.56200		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,364.37300		1,364.37300	0.00000	1,369.11300	1,369.11300		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,388.85800		1,388.85800	0.00000	1,393.68000	1,393.68000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,413.50600		1,413.50600	0.00000	1,418.41000	1,418.41000		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,437.90000		1,437.90000	0.00000	1,442.88400	1,442.88400		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		9.28125		93.50042	0.00000	9.23015	93.75814		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.36153		91.43611	0.00000	9.30806	91.69863		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.45298		93.11480	0.00000	9.39699	93.38191		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.55762		90.97511	0.00000	9.49897	91.24667		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.68605		92.55891	0.00000	9.62444	92.83495		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		9.81914		91.90530	0.00000	9.75819	92.35755		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.89049		89.34099	0.00000	9.82750	89.80167		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.96742		90.98066	0.00000	9.90236	91.44953		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.04987		88.33152	0.00000	9.98264	88.80849		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.14380		89.86727	0.00000	10.07430	90.35222		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		1,315.45000		1,315.45000	0.00000	1,320.01200	1,320.01200		0.00	0.00	26,309,000.00	2	607.00
GOVI	On 07/05/2026	GOVI	0.00		1,339.47000		1,339.47000	0.00000	1,344.11500	1,344.11500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,363.50800		1,363.50800	0.00000	1,368.23300	1,368.23300		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,387.70600		1,387.70600	0.00000	1,392.51200	1,392.51200		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,411.65500		1,411.65500	0.00000	1,416.53900	1,416.53900		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		145.24946		145.24946	0.00000	145.40546	145.40546		0.00	0.00	0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		146.47419		146.47419	0.00000	146.63291	146.63291		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		149.16463		149.16463	0.00000	149.32589	149.32589		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.32801		150.32801	0.00000	150.49135	150.49135		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.95171		152.95171	0.00000	153.11744	153.11744		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		113.23747		113.23747	0.00000	113.09274	113.09274		2.01	0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		115.33258		115.33258	0.00000	115.18513	115.18513		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.02095		115.02095	0.00000	114.86997	114.86997		1.87	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		117.06265		117.06265	0.00000	116.90870	116.90870		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.64000		116.64000	0.00000	116.48153	116.48153		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		140.02132		140.02132	0.00000	140.22117	140.22117		0.00	0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		141.04714		141.04714	0.00000	141.25054	141.25054		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.63792		143.63792	0.00000	143.84469	143.84469		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.59949		144.59949	0.00000	144.80916	144.80916		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		147.12334		147.12334	0.00000	147.33621	147.33621		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		151.34282		151.34282	0.00000	151.43686	151.43686		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.14296		154.14296	0.00000	154.23870	154.23870		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.76822		154.76822	0.00000	154.86475	154.86475		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.51628		157.51628	0.00000	157.61431	157.61431		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		158.02766		158.02766	0.00000	158.12553	158.12553		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		114.10819		114.10819	0.00000	114.11971	114.11971		5.05	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.21935		116.21935	0.00000	116.23112	116.23112		5.18	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.49145		115.49145	0.00000	115.50251	115.50251		5.31	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.54122		117.54122	0.00000	117.55216	117.55216		5.25	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.68780		116.68780	0.00000	116.69690	116.69690		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		133.09247		133.09247	0.00000	133.30246	133.30246		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.25669		133.25669	0.00000	133.47012	133.47012		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.70400		135.70400	0.00000	135.92107	135.92107		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.77859		135.77859	0.00000	135.99851	135.99851		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.14694		138.14694	0.00000	138.37025	138.37025		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		133.20272		133.20272	0.00000	132.99192	132.99192		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		135.66722		135.66722	0.00000	135.45232	135.45232		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		135.70134		135.70134	0.00000	135.48176	135.48176		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		138.11087		138.11087	0.00000	137.88698	137.88698		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		138.02738		138.02738	0.00000	137.79789	137.79789		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		120.25056		120.25056	0.00000	119.86655	119.86655		7.01	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.47536		122.47536	0.00000	122.08438	122.08438		7.24	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		121.86241		121.86241	0.00000	121.46331	121.46331		7.45	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		124.02542		124.02542	0.00000	123.61876	123.61876		7.43	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		123.28524		123.28524	0.00000	122.86944	122.86944		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		419.72000		419.72000	0.00000	419.91600	419.91600		0.00	0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.48600		427.48600	0.00000	427.68500	427.68500		0.00	0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		435.25700		435.25700	0.00000	435.45800	435.45800		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		443.07900		443.07900	0.00000	443.28300	443.28300		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.82200		450.82200	0.00000	451.02800	451.02800		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		288.39491		288.39491	0.00000	288.72507	288.72507		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.73058		293.73058	0.00000	294.06701	294.06701		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.69318		293.69318	0.00000	294.03386	294.03386		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.90870		298.90870	0.00000	299.25460	299.25460		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.61008		298.61008	0.00000	298.95845	298.95845		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		7.71572		101.17400	0.00000	7.66274	101.35361		2.93	0.00	2,023,480.00		20	164,003.00
R2030	On 07/05/2026	Bond Future	0.00		7.74584		103.02151	0.00000	7.68871	103.20442		2.92	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	146.07000		0.14607	0.00000	179.49000	0.17949	146.070	2.45	0.16	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	751.63000		0.75163	0.00000	845.34000	0.84534	751.630	2.88	0.48	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	616.92000		0.61692	0.00000	550.00000	0.55000	616.920	3.10	(0.40)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.79142		100.87949	0.00000	7.72950	101.06547		2.89	0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	233.97000		0.23397	0.00000	275.32000	0.27532	233.970	2.44	0.20	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	854.66000		0.85466	0.00000	945.80000	0.94580	854.660	2.85	0.46	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	721.82000		0.72182	0.00000	655.86000	0.65586	721.820	3.17	(0.38)	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		7.84003		102.64629	0.00000	7.77286	102.83527			2.73	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.91932		100.40543	0.00000	7.84586	100.59732			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		8.21884		103.14584	0.00000	8.17227	103.36736			4.45	0.00	8,045,375.52	78	125,285.00
R2032	On 07/05/2026	Bond Future	0.00		8.26361		100.86958	0.00000	8.21451	101.09513			4.55	0.00	221,913,076.00	2,200	37,406.00
R2032	On 06/08/2026	Bond Future	0.00		8.31921		102.69763	0.00000	8.26738	102.92703			4.38	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.38495		100.33903	0.00000	8.33018	100.57220			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.47233		102.06387	0.00000	8.41431	102.30068			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		8.37727		112.21822	0.00000	8.32567	112.50657			6.77	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.42652		109.22428	0.00000	8.37233	109.51788			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.48574		111.20357	0.00000	8.42877	111.50225			6.96	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.55413		108.11165	0.00000	8.49421	108.41528			6.77	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.64213		109.96929	0.00000	8.57898	110.27775			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		8.70816		105.01774	0.00000	8.65696	105.33667			5.73	0.00	96,616,320.80	920	82,467.00
R2035	On 05/02/2026	Bond Future	8.64	Call	878.73000		0.87873	0.00000	1,034.17000	1.03417	878.730		5.52	0.44	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	362.90000		0.36290	0.00000	308.90000	0.30890	362.900		6.59	(0.20)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	273.01000		0.27301	0.00000	231.83000	0.23183	273.010		6.84	(0.15)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	99.93000		0.09993	0.00000	84.59000	0.08459	99.930		7.68	(0.06)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,601.84000		8.60184	0.00000	8,916.89000	8.91689	8,601.840		8.69	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,067.18000		10.06718	0.00000	10,384.15000	10.38415	10,067.180		9.19	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	7.77000		0.00777	0.00000	6.66000	0.00666	7.770		9.61	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,711.68000		12.71168	0.00000	13,030.18000	13.03018	12,711.680		9.76	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1.08000		0.00108	0.00000	0.92000	0.00092	1.080		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		8.76007		102.43290	0.00000	8.70674	102.75771			6.04	0.00	0.00	0	31,981.00
R2035	On 07/05/2026	Bond Future	8.29	Call	476.80000		0.47680	0.00000	557.95000	0.55795	476.800		5.32	0.23	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,796.15000		1.79615	0.00000	1,976.63000	1.97663	1,796.150		6.12	0.53	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	867.98000		0.86798	0.00000	784.47000	0.78447	867.980		6.90	(0.28)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,620.44000		5.62044	0.00000	5,900.32000	5.90032	5,620.440		7.72	0.84	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	5,720.85000		5.72085	0.00000	6,001.98000	6.00198	5,720.850		7.75	0.85	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,973.17000		5.97317	0.00000	6,257.27000	6.25727	5,973.170		7.85	0.86	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	218.16000		0.21816	0.00000	196.22000	0.19622	218.160		8.56	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	212.07000		0.21207	0.00000	190.74000	0.19074	212.070		8.59	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	197.60000		0.19760	0.00000	177.74000	0.17774	197.600		8.67	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	109.85000		0.10985	0.00000	98.92000	0.09892	109.850		9.37	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	107.03000		0.10703	0.00000	96.39000	0.09639	107.030		9.40	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	100.25000		0.10025	0.00000	90.30000	0.09030	100.250		9.48	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.82106		104.28958	0.00000	8.76547	104.61999			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	706.79000		0.70679	0.00000	798.41000	0.79841	706.790		5.31	0.26	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,764.21000		1.76421	0.00000	1,924.14000	1.92414	1,764.210		5.89	0.46	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,026.58000		2.02658	0.00000	2,198.71000	2.19871	2,026.580		6.01	0.50	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,305.47000		3.30547	0.00000	3,522.70000	3.52270	3,305.470		6.56	0.63	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,364.35000		1.36435	0.00000	1,260.07000	1.26007	1,364.350		6.69	(0.34)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,679.32000		3.67932	0.00000	3,906.51000	3.90651	3,679.320		6.70	0.67	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	1,111.56	000	1.11156	0.00000	1,025.07	000	1.02507	1,111.560	6.97	(0.28)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	849.68	000	0.84968	0.00000	782.48	000	0.78248	849.680	7.34	(0.22)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	778.25	000	0.77825	0.00000	716.47	000	0.71647	778.250	7.46	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	769.95	000	0.76995	0.00000	708.82	000	0.70882	769.950	7.47	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	486.39	000	0.48639	0.00000	447.03	000	0.44703	486.390	8.04	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	440.73	000	0.44073	0.00000	404.98	000	0.40498	440.730	8.16	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.89	240	101.61704	0.00000	8.83	443	101.95307		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,186.87	000	2.18687	0.00000	2,354.36	000	2.35436	2,186.870	6.13	0.48	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,679.66	000	1.67966	0.00000	1,567.82	000	1.56782	1,679.660	6.82	(0.35)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,043.11	000	1.04311	0.00000	970.78	000	0.97078	1,043.110	7.48	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.98	093	103.36437	0.00000	8.92	037	103.70580		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		9.12	627	95.94518	0.00000	9.08	048	96.25002		6.79	0.00	4,797,259.00	50	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	364.64	000	0.36464	0.00000	319.97	000	0.31997	364.640	8.48	(0.18)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	123.99	000	0.12399	0.00000	108.59	000	0.10859	123.990	9.60	(0.07)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	10,882.68	000	10.88268	0.00000	11,185.26	000	11.18526	10,882.680	11.40	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,621.78	000	13.62178	0.00000	13,926.22	000	13.92622	13,621.780	11.62	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.06	000	0.00006	0.00000	0.05	000	0.00005	0.060	11.62	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.62	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.19	123	97.69717	0.00000	9.14	371	98.00762		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,170.11	000	1.17011	0.00000	1,301.76	000	1.30176	1,170.110	6.45	0.39	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,079.87	000	3.07987	0.00000	3,293.70	000	3.29370	3,079.870	7.49	0.66	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	510.06	000	0.51006	0.00000	465.98	000	0.46598	510.060	8.76	(0.16)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,747.20	000	10.74720	0.00000	11,044.55	000	11.04455	10,747.200	10.51	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	6.72	000	0.00672	0.00000	6.04	000	0.00604	6.720	11.09	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.26	596	95.20796	0.00000	9.21	660	95.52383		7.23	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,672.61	000	5.67261	0.00000	5,919.73	000	5.91973	5,672.610	8.74	0.76	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	501.68	000	0.50168	0.00000	467.35	000	0.46735	501.680	9.96	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	273.04	000	0.27304	0.00000	254.37	000	0.25437	273.040	10.91	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.34	008	96.87507	0.00000	9.28	890	97.19616		7.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,224.95	000	3.22495	0.00000	3,410.43	000	3.41043	3,224.950	7.50	0.56	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,242.30	000	1.24230	0.00000	1,170.37	000	1.17037	1,242.300	8.79	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	740.68	000	0.74068	0.00000	697.11	000	0.69711	740.680	9.69	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.42	906	94.28393	0.00000	9.37	588	94.61023		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		9.21	072	115.95972	0.00000	9.16	498	116.31822		6.35	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.27	651	112.59277	0.00000	9.22	903	112.95788		6.92	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.35	014	114.63301	0.00000	9.30	085	115.00452		6.94	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.43	007	111.15999	0.00000	9.37	891	111.53770		7.00	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.52	418	113.06960	0.00000	9.47	103	113.45338		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		9.37	209	107.34054	0.00000	9.32	643	107.69144		6.97	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.43	943	104.32157	0.00000	9.39	213	104.67885		7.50	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.51	437	106.21189	0.00000	9.46	535	106.57549		7.47	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.59	513	103.09548	0.00000	9.54	435	103.46513		7.75	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.68	927	104.86664	0.00000	9.63	661	105.24228		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		9.42381	96.98814	0.00000	9.35240	97.52595			7.51	0.00	74,486,891.52		768	78,832.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,360.63000	3.36063	0.00000	3,786.82000	3.78682	3,360.630		9.11	0.76	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	210.02000	0.21002	0.00000	168.60000	0.16860	210.020		10.36	(0.09)	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,765.16000	6.76516	0.00000	7,270.98000	7.27098	6,765.160		10.64	0.93	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	62.46000	0.06246	0.00000	49.92000	0.04992	62.460		11.64	(0.03)	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	25.75000	0.02575	0.00000	20.66000	0.02066	25.750		12.64	(0.01)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,811.51000	15.81151	0.00000	16,348.82000	16.34882	15,811.510		12.89	1.00	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000			12.89	0.00	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.49130	98.75925	0.00000	9.41744	99.30685			7.72	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,731.55000	8.73155	0.00000	9,229.15000	9.22915	8,731.550		10.62	0.90	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	84.14000	0.08414	0.00000	72.31000	0.07231	84.140		12.34	(0.03)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	26.85000	0.02685	0.00000	22.70000	0.02270	26.850		12.34	(0.01)	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.56774	96.03866	0.00000	9.49125	96.59599			8.06	0.00	0.00		0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.64296	97.72005	0.00000	9.56387	98.28693			8.01	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,350.86000	4.35086	0.00000	4,706.09000	4.70609	4,350.860		8.78	0.61	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,260.46000	1.26046	0.00000	1,146.95000	1.14695	1,260.460		10.18	(0.22)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	764.59000	0.76459	0.00000	694.78000	0.69478	764.590		11.20	(0.13)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.73148	94.89277	0.00000	9.64957	95.46905			8.29	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	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.51583	108.64944	0.00000	9.44964	109.21224			7.52	0.00	0.00		0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.58180	105.52830	0.00000	9.51339	106.10134			8.10	0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.65455	107.44049	0.00000	9.58381	108.02377			8.09	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.73231	104.21952	0.00000	9.65919	104.81268			8.42	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.82198	106.00991	0.00000	9.74632	106.61290			8.33	0.00	0.00		0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.62294	92.84022	0.00000	9.56196	93.32953			8.34	0.00	742,721.76		8	61,962.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,984.55000	3.98455	0.00000	4,388.76000	4.38876	3,984.550		10.18	0.80	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,472.24000	9.47224	0.00000	9,949.27000	9.94927	9,472.240		12.65	0.97	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	32.81000	0.03281	0.00000	27.26000	0.02726	32.810		13.62	(0.02)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	21.65000	0.02165	0.00000	18.05000	0.01805	21.650		14.18	(0.01)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	19.57000	0.01957	0.00000	16.33000	0.01633	19.570		14.32	(0.01)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.68913	94.53553	0.00000	9.62621	95.03380			8.59	0.00	0.00		0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,515.71000	1.51571	0.00000	1,359.86000	1.35986	1,515.710		9.99	(0.34)	(98,762,070.18)		30,000	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.76331	91.86367	0.00000	9.69832	92.37080			8.99	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.83586	93.47192	0.00000	9.76884	93.98771			8.95	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.92018	90.69673	0.00000	9.85097	91.22099			9.30	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 05/02/2026	Bond Future	0.00		9.58649	96.31188	0.00000	9.52554	96.83521			8.48	0.00	6,645,519.72		69	234,813.00
R2048	On 05/02/2026	Bond Future	8.90	Call	44.61000	0.04461	0.00000	68.53000	0.06853	44.610		7.30	0.03	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	806.94000	0.80694	0.00000	1,006.68000	1.00668	806.940		8.19	0.34	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,883.80000	1.88380	0.00000	2,200.89000	2.20089	1,883.800		8.97	0.56	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	724.97000	0.72497	0.00000	604.54000	0.60454	724.970		9.80	(0.27)	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.64386	93.63158	0.00000	9.58110	94.16443			9.16	0.00	0.00		0	48,318.00
R2048	On 06/08/2026	Bond Future	0.00		9.70753	95.32859	0.00000	9.64285	95.87094			9.17	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.77693	92.56231	0.00000	9.71030	93.11385			9.57	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
R2048	On 04/02/2027	Bond Future	0.00		9.85739		94.15347	0.00000	9.78863	94.71427			9.49	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		9.46079		125.23439	0.00000	9.39981	125.93611			8.64	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.51536		121.65983	0.00000	9.45256	122.37429			9.33	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.57515		123.86438	0.00000	9.51045	124.59156			9.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.63864		120.17502	0.00000	9.57199	120.91465			9.77	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.71147		122.23958	0.00000	9.64275	122.99153			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		8.95715		84.48264	0.00000	8.90618	84.77856			6.69	0.00	130,525,678.80	1,545	36,877.00
R209	On 07/05/2026	Bond Future	0.00		9.01296		82.87405	0.00000	8.96013	83.17534			7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.07638		84.37601	0.00000	9.02159	84.68260			7.05	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.14591		82.70457	0.00000	9.08910	83.01627			7.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.22920		84.12664	0.00000	9.17021	84.44348			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		259.51854		259.51854	0.00000	259.46113	259.46113			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.83619		260.83619	0.00000	260.77713	260.77713			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.62684		265.62684	0.00000	265.56610	265.56610			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.80438		266.80438	0.00000	266.74095	266.74095			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.45967		271.45967	0.00000	271.39422	271.39422			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		7.96951		99.17908	0.00000	7.92259	99.36663			3.84	0.00	368,747,819.44	3,718	7,934.00
R213	On 07/05/2026	Bond Future	0.00		8.00269		97.43886	0.00000	7.95287	97.62991			3.85	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.04746		99.20516	0.00000	7.99445	99.39939			3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.10879		97.39470	0.00000	8.05227	97.59209			3.62	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.19634		99.07037	0.00000	8.13578	99.27086			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		9.42124		79.67109	0.00000	9.36026	80.07546			7.97	0.00	4,541,252.13	57	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.47826		77.82831	0.00000	9.41541	78.24012			8.56	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.54200		79.23904	0.00000	9.47719	79.65811			8.57	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.61230		77.33187	0.00000	9.54548	77.75809			8.89	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.69454		78.66173	0.00000	9.62555	79.09505			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 :													846,632,324.51			39,435	1,655,222.00
Grand Total:													846,632,324.51			39,435	1,655,222.00