

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2025

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		1,248.72800		1,248.72800	0.00000	1,247.35400	1,247.35400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,271.52900		1,271.52900	0.00000	1,270.13100	1,270.13100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,294.35000		1,294.35000	0.00000	1,292.92400	1,292.92400		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,317.32500		1,317.32500	0.00000	1,315.87000	1,315.87000		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,340.06300		1,340.06300	0.00000	1,338.57900	1,338.57900		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		1,584.99300		1,584.99300	0.00000	1,585.22200	1,585.22200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,613.93400		1,613.93400	0.00000	1,614.16800	1,614.16800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,642.90100		1,642.90100	0.00000	1,643.13500	1,643.13500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,672.06200		1,672.06200	0.00000	1,672.29600	1,672.29600		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,700.92400		1,700.92400	0.00000	1,701.15600	1,701.15600		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		1,338.72600		1,338.72600	0.00000	1,339.90700	1,339.90700		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,363.17100		1,363.17100	0.00000	1,364.37300	1,364.37300		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,387.63700		1,387.63700	0.00000	1,388.85800	1,388.85800		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,412.26700		1,412.26700	0.00000	1,413.50600	1,413.50600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,436.64400		1,436.64400	0.00000	1,437.90000	1,437.90000		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		9.27834		93.51507	0.00000	9.28125	93.50042		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.35849		91.45101	0.00000	9.36153	91.43611		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.44964		93.13070	0.00000	9.45298	93.11480		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.55396		90.99203	0.00000	9.55762	90.97511		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.68198		92.57711	0.00000	9.68605	92.55891		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		9.84755		91.69565	0.00000	9.81914	91.90530		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.91985		89.12746	0.00000	9.89049	89.34099		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.99767		90.76390	0.00000	9.96742	90.98066		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.08104		88.11167	0.00000	10.04987	88.33152		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.17592		89.64447	0.00000	10.14380	89.86727		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		1,314.24300		1,314.24300	0.00000	1,315.45000	1,315.45000		0.00	0.00	0.00	0	607.00
GOVI	On 07/05/2026	GOVI	0.00		1,338.24100		1,338.24100	0.00000	1,339.47000	1,339.47000		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,362.25900		1,362.25900	0.00000	1,363.50800	1,363.50800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,386.43900		1,386.43900	0.00000	1,387.70600	1,387.70600		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,410.37100		1,410.37100	0.00000	1,411.65500	1,411.65500		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		144.87596		144.87596	0.00000	145.24946	145.24946		0.00	0.00	2,462,891.32	17	1,850.00
I2029	On 07/05/2026	Bond Future	0.00		146.09620		146.09620	0.00000	146.47419	146.47419		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	ContractsTraded	Open Interest	
											Option						
I2029	On 06/08/2026	Bond Future	0.00		148.78078		148.78078	0.00000	149.16463	149.16463			0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.94169		149.94169	0.00000	150.32801	150.32801			0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.56013		152.56013	0.00000	152.95171	152.95171			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		113.09478		113.09478	0.00000	113.23747	113.23747		2.01	0.00	226,189.56	2	1,015.00	
I2031	On 07/05/2026	Bond Future	0.00		115.18717		115.18717	0.00000	115.33258	115.33258		1.91	0.00	0.00	0	736.00	
I2031	On 06/08/2026	Bond Future	0.00		114.87900		114.87900	0.00000	115.02095	115.02095		1.87	0.00	0.00	0	680.00	
I2031	On 05/11/2026	Bond Future	0.00		116.91912		116.91912	0.00000	117.06265	117.06265		1.75	0.00	0.00	0	0.00	
I2031	On 04/02/2027	Bond Future	0.00		116.50098		116.50098	0.00000	116.64000	116.64000		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		139.74646		139.74646	0.00000	140.02132	140.02132		0.00	0.00	558,985.84	4	2,698.00	
I2033	On 07/05/2026	Bond Future	0.00		140.76932		140.76932	0.00000	141.04714	141.04714		0.00	0.00	0.00	0	11,412.00	
I2033	On 06/08/2026	Bond Future	0.00		143.35609		143.35609	0.00000	143.63792	143.63792		0.00	0.00	0.00	0	0.00	
I2033	On 05/11/2026	Bond Future	0.00		144.31713		144.31713	0.00000	144.59949	144.59949		0.00	0.00	0.00	0	0.00	
I2033	On 04/02/2027	Bond Future	0.00		146.83745		146.83745	0.00000	147.12334	147.12334		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		151.53140		151.53140	0.00000	151.34282	151.34282		0.00	0.00	0.00	0	2,762.00	
I2038	On 07/05/2026	Bond Future	0.00		154.33497		154.33497	0.00000	154.14296	154.14296		0.00	0.00	0.00	0	440.00	
I2038	On 06/08/2026	Bond Future	0.00		154.96957		154.96957	0.00000	154.76822	154.76822		0.00	0.00	0.00	0	0.00	
I2038	On 05/11/2026	Bond Future	0.00		157.72264		157.72264	0.00000	157.51628	157.51628		0.00	0.00	0.00	0	0.00	
I2038	On 04/02/2027	Bond Future	0.00		158.24442		158.24442	0.00000	158.02766	158.02766		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		114.07685		114.07685	0.00000	114.10819	114.10819		5.05	0.00	0.00	0	0.00	
I2043	On 07/05/2026	Bond Future	0.00		116.18737		116.18737	0.00000	116.21935	116.21935		5.18	0.00	0.00	0	0.00	
I2043	On 06/08/2026	Bond Future	0.00		115.46606		115.46606	0.00000	115.49145	115.49145		5.31	0.00	0.00	0	0.00	
I2043	On 05/11/2026	Bond Future	0.00		117.51619		117.51619	0.00000	117.54122	117.54122		5.25	0.00	0.00	0	0.00	
I2043	On 04/02/2027	Bond Future	0.00		116.67044		116.67044	0.00000	116.68780	116.68780		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		133.14935		133.14935	0.00000	133.09247	133.09247		0.00	0.00	0.00	0	12,410.00	
I2046	On 07/05/2026	Bond Future	0.00		133.31837		133.31837	0.00000	133.25669	133.25669		0.00	0.00	0.00	0	5,789.00	
I2046	On 06/08/2026	Bond Future	0.00		135.76797		135.76797	0.00000	135.70400	135.70400		0.00	0.00	0.00	0	0.00	
I2046	On 05/11/2026	Bond Future	0.00		135.84974		135.84974	0.00000	135.77859	135.77859		0.00	0.00	0.00	0	0.00	
I2046	On 04/02/2027	Bond Future	0.00		138.22056		138.22056	0.00000	138.14694	138.14694		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		132.93530		132.93530	0.00000	133.20272	133.20272		0.00	0.00	0.00	0	11,798.00	
I2050	On 07/05/2026	Bond Future	0.00		135.39488		135.39488	0.00000	135.66722	135.66722		0.00	0.00	0.00	0	4,988.00	
I2050	On 06/08/2026	Bond Future	0.00		135.43076		135.43076	0.00000	135.70134	135.70134		0.00	0.00	0.00	0	0.00	
I2050	On 05/11/2026	Bond Future	0.00		137.83653		137.83653	0.00000	138.11087	138.11087		0.00	0.00	0.00	0	0.00	
I2050	On 04/02/2027	Bond Future	0.00		137.75531		137.75531	0.00000	138.02738	138.02738		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		120.61361		120.61361	0.00000	120.25056	120.25056		7.01	0.00	0.00	0	0.00	
I2058	On 07/05/2026	Bond Future	0.00		122.84504		122.84504	0.00000	122.47536	122.47536		7.24	0.00	0.00	0	0.00	
I2058	On 06/08/2026	Bond Future	0.00		122.24606		122.24606	0.00000	121.86241	121.86241		7.45	0.00	0.00	0	0.00	
I2058	On 05/11/2026	Bond Future	0.00		124.41681		124.41681	0.00000	124.02542	124.02542		7.43	0.00	0.00	0	0.00	
I2058	On 04/02/2027	Bond Future	0.00		123.69162		123.69162	0.00000	123.28524	123.28524		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		419.43200		419.43200	0.00000	419.72000	419.72000		0.00	0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.19200		427.19200	0.00000	427.48600	427.48600		0.00	0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		434.95800		434.95800	0.00000	435.25700	435.25700		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		442.77600		442.77600	0.00000	443.07900	443.07900		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.51500		450.51500	0.00000	450.82200	450.82200		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		288.30089		288.30089	0.00000	288.39491	288.39491		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.63498		293.63498	0.00000	293.73058	293.73058		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.61059		293.61059	0.00000	293.69318	293.69318		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.82704		298.82704	0.00000	298.90870	298.90870		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.54219		298.54219	0.00000	298.61008	298.61008		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		7.68808		101.26766	0.00000	7.71572	101.17400		2.93	0.00	12,658,457.50		125	164,003.00
R2030	On 07/05/2026	Bond Future	0.00		7.71605		103.11684	0.00000	7.74584	103.02151		2.92	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	160.84000		0.16084	0.00000	146.07000	0.14607	160.840	2.45	0.17	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	796.03000		0.79603	0.00000	751.63000	0.75163	796.030	2.88	0.50	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	577.62000		0.57762	0.00000	616.92000	0.61692	577.620	3.10	(0.38)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.75883		100.97733	0.00000	7.79142	100.87949		2.89	0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	253.31000		0.25331	0.00000	233.97000	0.23397	253.310	2.44	0.22	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	899.06000		0.89906	0.00000	854.66000	0.85466	899.060	2.85	0.48	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	683.55000		0.68355	0.00000	721.82000	0.72182	683.550	3.17	(0.36)	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		7.80434		102.74665	0.00000	7.84003	102.64629			2.73	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.87982		100.50855	0.00000	7.91932	100.40543			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		8.18576		103.30313	0.00000	8.21884	103.14584			4.45	0.00	723,121.91	7	125,287.00
R2032	On 07/05/2026	Bond Future	0.00		8.22874		101.02970	0.00000	8.26361	100.86958			4.55	0.00	0.00	0	37,406.00
R2032	On 06/08/2026	Bond Future	0.00		8.28220		102.86137	0.00000	8.31921	102.69763			4.38	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.34561		100.50644	0.00000	8.38495	100.33903			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.43034		102.23518	0.00000	8.47233	102.06387			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		8.34416		112.40313	0.00000	8.37727	112.21822			6.77	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.39177		109.41244	0.00000	8.42652	109.22428			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.44902		111.39596	0.00000	8.48574	111.20357			6.96	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.51529		108.30834	0.00000	8.55413	108.11165			6.77	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.60092		110.17046	0.00000	8.64213	109.96929			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		8.70612		105.03042	0.00000	8.70816	105.01774			5.73	0.00	231,592,076.10	2,205	82,478.00
R2035	On 05/02/2026	Bond Future	8.64	Call	877.59000		0.87759	0.00000	878.73000	0.87873	877.590		5.52	0.44	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	354.70000		0.35470	0.00000	362.90000	0.36290	354.700		6.59	(0.20)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	266.05000		0.26605	0.00000	273.01000	0.27301	266.050		6.84	(0.15)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	96.32000		0.09632	0.00000	99.93000	0.09993	96.320		7.68	(0.06)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,613.22000		8.61322	0.00000	8,601.84000	8.60184	8,613.220		8.69	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,079.09000		10.07909	0.00000	10,067.18000	10.06718	10,079.090		9.19	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	7.28000		0.00728	0.00000	7.77000	0.00777	7.280		9.61	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,724.14000		12.72414	0.00000	12,711.68000	12.71168	12,724.140		9.76	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.99000		0.00099	0.00000	1.08000	0.00108	0.990		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		8.75795		102.44579	0.00000	8.76007	102.43290			6.04	0.00	0.00	0	31,981.00
R2035	On 07/05/2026	Bond Future	8.29	Call	476.42000		0.47642	0.00000	476.80000	0.47680	476.420		5.32	0.23	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,797.91000		1.79791	0.00000	1,796.15000	1.79615	1,797.910		6.12	0.53	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	859.55000		0.85955	0.00000	867.98000	0.86798	859.550		6.90	(0.28)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,627.52000		5.62752	0.00000	5,620.44000	5.62044	5,627.520		7.72	0.84	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	5,728.03000		5.72803	0.00000	5,720.85000	5.72085	5,728.030		7.75	0.85	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,980.60000		5.98060	0.00000	5,973.17000	5.97317	5,980.600		7.85	0.86	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	214.57000		0.21457	0.00000	218.16000	0.21816	214.570		8.56	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	208.55000		0.20855	0.00000	212.07000	0.21207	208.550		8.59	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	194.25000		0.19425	0.00000	197.60000	0.19760	194.250		8.67	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	107.66000		0.10766	0.00000	109.85000	0.10985	107.660		9.37	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	104.88000		0.10488	0.00000	107.03000	0.10703	104.880		9.40	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	98.20000		0.09820	0.00000	100.25000	0.10025	98.200		9.48	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.81872		104.30346	0.00000	8.82106	104.28958			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	707.46000		0.70746	0.00000	706.79000	0.70679	707.460		5.31	0.26	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,766.64000		1.76664	0.00000	1,764.21000	1.76421	1,766.640		5.89	0.46	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,029.42000		2.02942	0.00000	2,026.58000	2.02658	2,029.420		6.01	0.50	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,310.11000		3.31011	0.00000	3,305.47000	3.30547	3,310.110		6.56	0.64	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,355.54000		1.35554	0.00000	1,364.35000	1.36435	1,355.540		6.69	(0.34)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,684.43000		3.68443	0.00000	3,679.32000	3.67932	3,684.430		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	1,103.67	000	1.10367	0.00000	1,111.56	000	1.11156	1,103.670	6.97	(0.28)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	842.93	000	0.84293	0.00000	849.68	000	0.84968	842.930	7.34	(0.22)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	771.84	000	0.77184	0.00000	778.25	000	0.77825	771.840	7.46	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	763.60	000	0.76360	0.00000	769.95	000	0.76995	763.600	7.47	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	481.66	000	0.48166	0.00000	486.39	000	0.48639	481.660	8.04	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	436.29	000	0.43629	0.00000	440.73	000	0.44073	436.290	8.16	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.88981		101.63202	0.00000	8.89240		101.61704		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,190.56	000	2.19056	0.00000	2,186.87	000	2.18687	2,190.560	6.13	0.48	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,670.80	000	1.67080	0.00000	1,679.66	000	1.67966	1,670.800	6.82	(0.35)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,036.42	000	1.03642	0.00000	1,043.11	000	1.04311	1,036.420	7.48	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.97804		103.38063	0.00000	8.98093		103.36437		5.88	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		9.13445		95.89086	0.00000	9.12627		95.94518		6.79	0.00	0.00	0	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	368.00	0000	0.36800	0.00000	364.64	0000	0.36464	368.000	8.48	(0.18)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	124.08	0000	0.12408	0.00000	123.99	0000	0.12399	124.080	9.60	(0.07)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	10,828.0300		10.82803	0.00000	10,882.68	0000	10.88268	10,828.030	11.40	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,567.3600		13.56736	0.00000	13,621.78	0000	13.62178	13,567.360	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	0.06000		0.00006	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	0.00000		0.00000		11.62	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.19972		97.64184	0.00000	9.19123		97.69717		6.96	0.00	4,979,733.84	51	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,143.58	0000	1.14358	0.00000	1,170.11	0000	1.17011	1,143.580	6.45	0.39	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,038.02	0000	3.03802	0.00000	3,079.87	0000	3.07987	3,038.020	7.49	0.66	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	514.81	0000	0.51481	0.00000	510.06	0000	0.51006	514.810	8.76	(0.16)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,692.5400		10.69254	0.00000	10,747.20	0000	10.74720	10,692.540	10.51	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	6.69000		0.00669	0.00000	6.72000		0.00672	6.690	11.09	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.27467		95.15237	0.00000	9.26596		95.20796		7.23	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,626.09	0000	5.62609	0.00000	5,672.61	0000	5.67261	5,626.090	8.74	0.76	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	505.37	0000	0.50537	0.00000	501.68	0000	0.50168	505.370	9.96	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	274.62	0000	0.27462	0.00000	273.04	0000	0.27304	274.620	10.91	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.34901		96.81920	0.00000	9.34008		96.87507		7.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,189.94	0000	3.18994	0.00000	3,224.95	0000	3.22495	3,189.940	7.50	0.55	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,252.12	0000	1.25212	0.00000	1,242.30	0000	1.24230	1,252.120	8.79	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	745.98	0000	0.74598	0.00000	740.68	0000	0.74068	745.980	9.69	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.43818		94.22812	0.00000	9.42906		94.28393		7.36	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		9.22389		115.85679	0.00000	9.21072		115.95972		6.35	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.29018		112.48796	0.00000	9.27651		112.59277		6.92	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.36423		114.52713	0.00000	9.35014		114.63301		6.94	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.44459		111.05311	0.00000	9.43007		111.15999		7.00	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.53913		112.96199	0.00000	9.52418		113.06960		6.94	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		9.39034		107.20076	0.00000	9.37209		107.34054		6.97	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.45835		104.17914	0.00000	9.43943		104.32157		7.50	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.53388		106.06769	0.00000	9.51437		106.21189		7.47	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.61525		102.94954	0.00000	9.59513		103.09548		7.75	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.71001		104.71923	0.00000	9.68927		104.86664		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	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.45246		96.77356	0.00000	9.42381	96.98814			7.51	0.00	2,419,339.00	25	78,842.00
R2040	On 05/02/2026	Bond Future	9.05	Call	281.44000		0.28144	0.00000	325.39000	0.32539	281.440		7.00	0.17	21,667,081.15	13,500	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,191.12000		3.19112	0.00000	3,360.63000	3.36063	3,191.120		9.11	0.74	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	641.70000		0.64170	0.00000	596.63000	0.59663	641.700		9.11	(0.26)	(32,551,423.79)	13,500	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	225.81000		0.22581	0.00000	210.02000	0.21002	225.810		10.36	(0.10)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,562.57000		6.56257	0.00000	6,765.16000	6.76516	6,562.570		10.64	0.92	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	66.81000		0.06681	0.00000	62.46000	0.06246	66.810		11.64	(0.03)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	27.35000		0.02735	0.00000	25.75000	0.02575	27.350		12.64	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,597.06000		15.59706	0.00000	15,811.51000	15.81151	15,597.060		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		9.52095		98.54067	0.00000	9.49130	98.75925			7.72	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,532.44000		8.53244	0.00000	8,731.55000	8.73155	8,532.440		10.62	0.89	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	88.43000		0.08843	0.00000	84.14000	0.08414	88.430		12.34	(0.03)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	28.32000		0.02832	0.00000	26.85000	0.02685	28.320		12.34	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.59836		95.81683	0.00000	9.56774	96.03866			8.06	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.67452		97.49517	0.00000	9.64296	97.72005			8.01	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,211.16000		4.21116	0.00000	4,350.86000	4.35086	4,211.160		8.78	0.60	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,305.55000		1.30555	0.00000	1,260.46000	1.26046	1,305.550		10.18	(0.22)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	791.92000		0.79192	0.00000	764.59000	0.76459	791.920		11.20	(0.14)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.76405		94.66499	0.00000	9.73148	94.89277			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		9.54438		108.40807	0.00000	9.51583	108.64944			7.52	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.61132		105.28247	0.00000	9.58180	105.52830			8.10	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.68499		107.19099	0.00000	9.65455	107.44049			8.09	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.76369		103.96651	0.00000	9.73231	104.21952			8.42	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.85435		105.75353	0.00000	9.82198	106.00991			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		9.65670		92.57101	0.00000	9.62294	92.84022			8.34	0.00	0.00	0	61,962.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,764.33000		3.76433	0.00000	3,984.55000	3.98455	3,764.330		10.18	0.78	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,209.58000		9.20958	0.00000	9,472.24000	9.47224	9,209.580		12.65	0.96	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	35.63000		0.03563	0.00000	32.81000	0.03281	35.630		13.62	(0.02)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	23.42000		0.02342	0.00000	21.65000	0.02165	23.420		14.18	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	21.14000		0.02114	0.00000	19.57000	0.01957	21.140		14.32	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.72397		94.26138	0.00000	9.68913	94.53553			8.59	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,604.09000		1.60409	0.00000	1,515.71000	1.51571	1,604.090		9.99	(0.36)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.79922		91.58528	0.00000	9.76331	91.86367			8.99	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.87282		93.18935	0.00000	9.83586	93.47192			8.95	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.95826		90.41022	0.00000	9.92018	90.69673			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		9.62540		95.98027	0.00000	9.58649	96.31188			8.48	0.00	0.00	0	234,813.00
R2048	On 05/02/2026	Bond Future	8.90	Call	32.96000		0.03296	0.00000	44.61000	0.04461	32.960		7.30	0.03	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	692.10000		0.69210	0.00000	806.94000	0.80694	692.100		8.19	0.30	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,692.79000		1.69279	0.00000	1,883.80000	1.88380	1,692.790		8.97	0.53	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	807.59000		0.80759	0.00000	724.97000	0.72497	807.590		9.80	(0.29)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.68395		93.29378	0.00000	9.64386	93.63158			9.16	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2048	On 06/08/2026	Bond Future	0.00		9.74878		94.98539	0.00000	9.70753	95.32859		9.17	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.81937		92.21378	0.00000	9.77693	92.56231		9.57	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.90109		93.79994	0.00000	9.85739	94.15347		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		9.49989		124.78807	0.00000	9.46079	125.23439		8.64	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.55565		121.20523	0.00000	9.51536	121.65983		9.33	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.61660		123.40244	0.00000	9.57515	123.86438		9.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.68127		119.70601	0.00000	9.63864	120.17502		9.77	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.75535		121.76366	0.00000	9.71147	122.23958		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		8.95515		84.49422	0.00000	8.95715	84.48264		6.69	0.00	0.00	0	36,877.00
R209	On 07/05/2026	Bond Future	0.00		9.01090		82.88577	0.00000	9.01296	82.87405		7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.07413		84.38857	0.00000	9.07638	84.37601		7.05	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.14346		82.71798	0.00000	9.14591	82.70457		7.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.22649		84.14116	0.00000	9.22920	84.12664		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		258.90631		258.90631	0.00000	259.51854	259.51854		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.21834		260.21834	0.00000	260.83619	260.83619		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.99963		264.99963	0.00000	265.62684	265.62684		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.17565		266.17565	0.00000	266.80438	266.80438		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.82260		270.82260	0.00000	271.45967	271.45967		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		7.94690		99.26940	0.00000	7.96951	99.17908		3.84	0.00	372,260,250.00	3,750	11,684.00
R213	On 07/05/2026	Bond Future	0.00		7.97870		97.53080	0.00000	8.00269	97.43886		3.85	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.02170		99.29949	0.00000	8.04746	99.20516		3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.08108		97.49141	0.00000	8.10879	97.39470		3.62	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.16629		99.16979	0.00000	8.19634	99.07037		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		9.44991		79.48201	0.00000	9.42124	79.67109		7.97	0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.50781		77.63577	0.00000	9.47826	77.82831		8.56	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.57241		79.04351	0.00000	9.54200	79.23904		8.57	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.64357		77.13355	0.00000	9.61230	77.33187		8.89	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.72672		78.46079	0.00000	9.69454	78.66173		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 :													616,996,702.43		33,186	1,686,018.00
Grand Total:													616,996,702.43		33,186	1,686,018.00