

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 06/11/2025	Index Future	0.00		1,223.29400		1,223.29400	0.00000	1,223.29400	1,223.29400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,251.94400		1,251.94400	0.00000	1,248.72800	1,248.72800		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,274.80400		1,274.80400	0.00000	1,271.52900	1,271.52900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,297.68700		1,297.68700	0.00000	1,294.35000	1,294.35000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,320.72400		1,320.72400	0.00000	1,317.32500	1,317.32500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,343.52500		1,343.52500	0.00000	1,340.06300	1,340.06300		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		1,590.65200		1,590.65200	0.00000	1,584.99300	1,584.99300		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,619.69600		1,619.69600	0.00000	1,613.93400	1,613.93400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,648.77000		1,648.77000	0.00000	1,642.90100	1,642.90100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,678.04000		1,678.04000	0.00000	1,672.06200	1,672.06200		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,707.01000		1,707.01000	0.00000	1,700.92400	1,700.92400		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		1,343.14300		1,343.14300	0.00000	1,338.72600	1,338.72600		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,367.66900		1,367.66900	0.00000	1,363.17100	1,363.17100		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,392.21900		1,392.21900	0.00000	1,387.63700	1,387.63700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,416.93400		1,416.93400	0.00000	1,412.26700	1,412.26700		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,441.39600		1,441.39600	0.00000	1,436.64400	1,436.64400		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		9.22542		93.78204	0.00000	9.27834	93.51507		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.30313		91.72288	0.00000	9.35849	91.45101		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.39157		93.40782	0.00000	9.44964	93.13070		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.49302		91.27427	0.00000	9.55396	90.99203		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.61783		92.86462	0.00000	9.68198	92.57711		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		9.80562		92.00533	0.00000	9.84755	91.69565		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.87652		89.44285	0.00000	9.91985	89.12746		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.95286		91.08527	0.00000	9.99767	90.76390		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.03467		88.43903	0.00000	10.08104	88.11167		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.12789		89.97793	0.00000	10.17592	89.64447		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		1,318.60700		1,318.60700	0.00000	1,314.24300	1,314.24300		0.00	0.00	0.00	0	607.00
GOVI	On 07/05/2026	GOVI	0.00		1,342.68400		1,342.68400	0.00000	1,338.24100	1,338.24100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,366.78500		1,366.78500	0.00000	1,362.25900	1,362.25900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,391.04900		1,391.04900	0.00000	1,386.43900	1,386.43900		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,415.06400		1,415.06400	0.00000	1,410.37100	1,410.37100		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		144.81342		144.81342	0.00000	144.87596	144.87596		0.00	0.00	0.00	0	1,850.00
I2029	On 07/05/2026	Bond Future	0.00		146.03259		146.03259	0.00000	146.09620	146.09620		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		148.71632		148.71632	0.00000	148.78078	148.78078		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.87681		149.87681	0.00000	149.94169	149.94169		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.49464		152.49464	0.00000	152.56013	152.56013		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		112.74035		112.74035	0.00000	113.09478	113.09478		2.01	0.00	0.00	0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.82621		114.82621	0.00000	115.18717	115.18717		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.51212		114.51212	0.00000	114.87900	114.87900		1.87	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.54602		116.54602	0.00000	116.91912	116.91912		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.12260		116.12260	0.00000	116.50098	116.50098		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		139.68579		139.68579	0.00000	139.74646	139.74646		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		140.70749		140.70749	0.00000	140.76932	140.76932		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.29342		143.29342	0.00000	143.35609	143.35609		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.25411		144.25411	0.00000	144.31713	144.31713		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.77385		146.77385	0.00000	146.83745	146.83745		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		151.28150		151.28150	0.00000	151.53140	151.53140		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.08030		154.08030	0.00000	154.33497	154.33497		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.71118		154.71118	0.00000	154.96957	154.96957		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.45989		157.45989	0.00000	157.72264	157.72264		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		157.97832		157.97832	0.00000	158.24442	158.24442		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		116.74339		116.74339	0.00000	114.07685	114.07685		5.05	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		118.90340		118.90340	0.00000	116.18737	116.18737		5.18	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		118.23268		118.23268	0.00000	115.46606	115.46606		5.31	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		120.33239		120.33239	0.00000	117.51619	117.51619		5.25	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		119.53710		119.53710	0.00000	116.67044	116.67044		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		133.03775		133.03775	0.00000	133.14935	133.14935		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.20484		133.20484	0.00000	133.31837	133.31837		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.65255		135.65255	0.00000	135.76797	135.76797		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.73318		135.73318	0.00000	135.84974	135.84974		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.10246		138.10246	0.00000	138.22056	138.22056		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		132.92119		132.92119	0.00000	132.93530	132.93530		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		135.38047		135.38047	0.00000	135.39488	135.39488		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		135.41677		135.41677	0.00000	135.43076	135.43076		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		137.82269		137.82269	0.00000	137.83653	137.83653		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		137.74236		137.74236	0.00000	137.75531	137.75531		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		120.60045		120.60045	0.00000	120.61361	120.61361		7.01	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.83158		122.83158	0.00000	122.84504	122.84504		7.24	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		122.23327		122.23327	0.00000	122.24606	122.24606		7.45	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		124.40399		124.40399	0.00000	124.41681	124.41681		7.43	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		123.68002		123.68002	0.00000	123.69162	123.69162		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

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IGOV	On 05/02/2026	Index Future	0.00		419.30800		419.30800	0.00000	419.43200	419.43200		0.00	0.00	0.00		0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.06600		427.06600	0.00000	427.19200	427.19200		0.00	0.00	0.00		0	8.00
IGOV	On 06/08/2026	Index Future	0.00		434.83100		434.83100	0.00000	434.95800	434.95800		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		442.64800		442.64800	0.00000	442.77600	442.77600		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.38700		450.38700	0.00000	450.51500	450.51500		0.00	0.00	0.00		0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00		0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00		0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00		0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00		0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00		0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00		0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00		0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00		0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00		0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00		0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00		0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00		0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238		0.50	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 05/02/2026	Bond Future	0.00		288.26968		288.26968	0.00000	288.30089	288.30089		0.00	0.00	0.00		0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.60302		293.60302	0.00000	293.63498	293.63498		0.00	0.00	0.00		0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.57944		293.57944	0.00000	293.61059	293.61059		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.79619		298.79619	0.00000	298.82704	298.82704		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.51327		298.51327	0.00000	298.54219	298.54219		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.61869		101.50324	0.00000	7.68808	101.26766		2.93	0.00	44,052,406.16		434	164,003.00
R2030	On 07/05/2026	Bond Future	0.00		7.64124		103.35671	0.00000	7.71605	103.11684		2.92	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	205.80000		0.20580	0.00000	160.84000	0.16084	205.800	2.45	0.21	55,692.54		34	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	919.28000		0.91928	0.00000	796.03000	0.79603	919.280	2.88	0.55	143,531.52		34	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	489.56000		0.48956	0.00000	577.62000	0.57762	489.560	3.10	(0.34)	(88,241.78)		34	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.67756		101.22180	0.00000	7.75883	100.97733		2.89	0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	309.19000		0.30919	0.00000	253.31000	0.25331	309.190	2.44	0.25	66,364.53		34	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,019.61000		1.01961	0.00000	899.06000	0.89906	1,019.610	2.85	0.52	137,312.47		34	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	596.76000		0.59676	0.00000	683.55000	0.68355	596.760	3.17	(0.33)	(87,213.39)		34	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		7.71596		102.99569	0.00000	7.80434	102.74665			2.73	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.78285		100.76227	0.00000	7.87982	100.50855			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		8.11731		103.62957	0.00000	8.18576	103.30313			4.45	0.00	4,766,960.22	46	125,287.00
R2032	On 07/05/2026	Bond Future	0.00		8.15657		101.36210	0.00000	8.22874	101.02970			4.55	0.00	29,800,457.40	294	37,700.00
R2032	On 06/08/2026	Bond Future	0.00		8.20588		103.20007	0.00000	8.28220	102.86137			4.38	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.26482		100.85133	0.00000	8.34561	100.50644			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.34454		102.58637	0.00000	8.43034	102.23518			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		8.27587		112.78579	0.00000	8.34416	112.40313			6.77	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.32005		109.80209	0.00000	8.39177	109.41244			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.37351		111.79299	0.00000	8.44902	111.39596			6.96	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.43575		108.71257	0.00000	8.51529	108.30834			6.77	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.51690		110.58209	0.00000	8.60092	110.17046			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		8.64849		105.38955	0.00000	8.70612	105.03042			5.73	0.00	0.00	0	82,478.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,039.71000		1.03971	0.00000	877.59000	0.87759	1,039.710		5.52	0.50	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	284.35000		0.28435	0.00000	354.70000	0.35470	284.350		6.59	(0.17)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	211.40000		0.21140	0.00000	266.05000	0.26605	211.400		6.84	(0.13)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	74.55000		0.07455	0.00000	96.32000	0.09632	74.550		7.68	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,966.29000		8.96629	0.00000	8,613.22000	8.61322	8,966.290		8.69	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,435.01000		10.43501	0.00000	10,079.09000	10.07909	10,435.010		9.19	0.99	614,069.68	71	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	5.37000		0.00537	0.00000	7.28000	0.00728	5.370		9.61	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,082.50000		13.08250	0.00000	12,724.14000	12.72414	13,082.500		9.76	1.00	617,159.80	71	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.69000		0.00069	0.00000	0.99000	0.00099	0.690		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	71	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.69793		102.81150	0.00000	8.75795	102.44579			6.04	0.00	936,098,707.50	9,105	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	561.06000		0.56106	0.00000	476.42000	0.47642	561.060		5.32	0.26	76,194.53	34	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,991.68000		1.99168	0.00000	1,797.91000	1.79791	1,991.680		6.12	0.56	166,885.47	34	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	756.76000		0.75676	0.00000	859.55000	0.85955	756.760		6.90	(0.26)	(76,102.87)	34	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,935.82000		5.93582	0.00000	5,627.52000	5.62752	5,935.820		7.72	0.86	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,037.84000		6.03784	0.00000	5,728.03000	5.72803	6,037.840		7.75	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,293.99000		6.29399	0.00000	5,980.60000	5.98060	6,293.990		7.85	0.87	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	185.30000		0.18530	0.00000	214.57000	0.21457	185.300		8.56	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	180.05000		0.18005	0.00000	208.55000	0.20855	180.050		8.59	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	167.58000		0.16758	0.00000	194.25000	0.19425	167.580		8.67	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	92.42000		0.09242	0.00000	107.66000	0.10766	92.420		9.37	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	90.01000		0.09001	0.00000	104.88000	0.10488	90.010		9.40	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	84.24000		0.08424	0.00000	98.20000	0.09820	84.240		9.48	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.75607		104.67600	0.00000	8.81872	104.30346			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	805.06000		0.80506	0.00000	707.46000	0.70746	805.060		5.31	0.28	84,826.89	34	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,939.45000		1.93945	0.00000	1,766.64000	1.76664	1,939.450		5.89	0.49	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,215.82000		2.21582	0.00000	2,029.42000	2.02942	2,215.820		6.01	0.53	157,454.29	34	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,547.26000		3.54726	0.00000	3,310.11000	3.31011	3,547.260		6.56	0.66	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,230.27000		1.23027	0.00000	1,355.54000	1.35554	1,230.270		6.69	(0.31)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,932.92000		3.93292	0.00000	3,684.43000	3.68443	3,932.920		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	998.78	000	0.99878	0.00000	1,103.67	000	1.10367	998.780	6.97	(0.26)	(78,232.50)	34	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	760.37	000	0.76037	0.00000	842.93	000	0.84293	760.370	7.34	(0.20)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	695.61	000	0.69561	0.00000	771.84	000	0.77184	695.610	7.46	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	688.11	000	0.68811	0.00000	763.60	000	0.76360	688.110	7.47	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	431.96	000	0.43196	0.00000	481.66	000	0.48166	431.960	8.04	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	390.93	000	0.39093	0.00000	436.29	000	0.43629	390.930	8.16	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.82	440	102.01136	0.00000	8.88	981	101.63202		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,373.12	000	2.37312	0.00000	2,190.56	000	2.19056	2,373.120	6.13	0.50	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,537.85	000	1.53785	0.00000	1,670.80	000	1.67080	1,537.850	6.82	(0.33)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	948.78	000	0.94878	0.00000	1,036.42	000	1.03642	948.780	7.48	(0.22)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.90	956	103.76690	0.00000	8.97	804	103.38063		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		9.07	700	96.27325	0.00000	9.13	445	95.89086		6.79	0.00	0.00	0	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	299.22	000	0.29922	0.00000	368.00	000	0.36800	299.220	8.48	(0.15)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	98.09	000	0.09809	0.00000	124.08	000	0.12408	98.090	9.60	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,205.90	000	11.20590	0.00000	10,828.03	000	10.82803	11,205.900	11.40	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,948.87	000	13.94887	0.00000	13,567.36	000	13.56736	13,948.870	11.62	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.03	000	0.00003	0.00000	0.05	000	0.00005	0.030	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		9.14	011	98.03120	0.00000	9.19	972	97.64184		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,296.81	000	1.29681	0.00000	1,143.58	000	1.14358	1,296.810	6.45	0.42	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,294.09	000	3.29409	0.00000	3,038.02	000	3.03802	3,294.090	7.49	0.69	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	450.55	000	0.45055	0.00000	514.81	000	0.51481	450.550	8.76	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,061.03	000	11.06103	0.00000	10,692.54	000	10.69254	11,061.030	10.51	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	5.46	000	0.00546	0.00000	6.69	000	0.00669	5.460	11.09	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.21	268	95.54898	0.00000	9.27	467	95.15237		7.23	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,927.15	000	5.92715	0.00000	5,626.09	000	5.62609	5,927.150	8.74	0.78	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	455.57	000	0.45557	0.00000	505.37	000	0.50537	455.570	9.96	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	246.50	000	0.24650	0.00000	274.62	000	0.27462	246.500	10.91	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.28	462	97.22308	0.00000	9.34	901	96.81920		7.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,413.94	000	3.41394	0.00000	3,189.94	000	3.18994	3,413.940	7.50	0.58	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,153.38	000	1.15338	0.00000	1,252.12	000	1.25212	1,153.380	8.79	(0.23)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	684.53	000	0.68453	0.00000	745.98	000	0.74598	684.530	9.69	(0.14)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.37	116	94.63927	0.00000	9.43	818	94.22812		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		9.16	637	116.30730	0.00000	9.22	389	115.85679		6.35	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.23	049	112.94663	0.00000	9.29	018	112.48796		6.92	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.30	218	114.99447	0.00000	9.36	423	114.52713		6.94	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.38	009	111.52897	0.00000	9.44	459	111.05311		7.00	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.47	199	113.44643	0.00000	9.53	913	112.96199		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		9.33	288	107.64177	0.00000	9.39	034	107.20076		6.97	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.39	882	104.62821	0.00000	9.45	835	104.17914		7.50	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.47	212	106.52516	0.00000	9.53	388	106.06769		7.47	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.55	118	103.41530	0.00000	9.61	525	102.94954		7.75	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.64	344	105.19345	0.00000	9.71	001	104.71923		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		9.41054		97.08775	0.00000	9.45246	96.77356			7.51	0.00	0.00	0	78,842.00
R2040	On 05/02/2026	Bond Future	9.05	Call	333.58000		0.33358	0.00000	281.44000	0.28144	333.580		7.00	0.20	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,420.61000		3.42061	0.00000	3,191.12000	3.19112	3,420.610		9.11	0.77	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	557.00000		0.55700	0.00000	641.70000	0.64170	557.000		9.11	(0.23)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	191.20000		0.19120	0.00000	225.81000	0.22581	191.200		10.36	(0.09)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,849.41000		6.84941	0.00000	6,562.57000	6.56257	6,849.410		10.64	0.93	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	55.21000		0.05521	0.00000	66.81000	0.06681	55.210		11.64	(0.03)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	22.28000		0.02228	0.00000	27.35000	0.02735	22.280		12.64	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,910.69000		15.91069	0.00000	15,597.06000	15.59706	15,910.690		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		9.47759		98.86056	0.00000	9.52095	98.54067			7.72	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,814.93000		8.81493	0.00000	8,532.44000	8.53244	8,814.930		10.62	0.90	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	78.70000		0.07870	0.00000	88.43000	0.08843	78.700		12.34	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	24.74000		0.02474	0.00000	28.32000	0.02832	24.740		12.34	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.55340		96.14279	0.00000	9.59836	95.81683			8.06	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.62798		97.82706	0.00000	9.67452	97.49517			8.01	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,406.75000		4.40675	0.00000	4,211.16000	4.21116	4,406.750		8.78	0.61	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,229.51000		1.22951	0.00000	1,305.55000	1.30555	1,229.510		10.18	(0.21)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	743.80000		0.74380	0.00000	791.92000	0.79192	743.800		11.20	(0.13)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.71576		95.00298	0.00000	9.76405	94.66499			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		9.49732		108.80637	0.00000	9.54438	108.40807			7.52	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.56268		105.68799	0.00000	9.61132	105.28247			8.10	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.63464		107.60416	0.00000	9.68499	107.19099			8.09	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.71158		104.38717	0.00000	9.76369	103.96651			8.42	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.80033		106.18192	0.00000	9.85435	105.75353			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		9.60975		92.94572	0.00000	9.65670	92.57101			8.34	0.00	0.00	0	61,962.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,053.41000		4.05341	0.00000	3,764.33000	3.76433	4,053.410		10.18	0.81	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,569.59000		9.56959	0.00000	9,209.58000	9.20958	9,569.590		12.65	0.97	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	28.52000		0.02852	0.00000	35.63000	0.03563	28.520		13.62	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	18.63000		0.01863	0.00000	23.42000	0.02342	18.630		14.18	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	16.80000		0.01680	0.00000	21.14000	0.02114	16.800		14.32	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.67552		94.64296	0.00000	9.72397	94.26138			8.59	0.00	465,454,077.28	4,918	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,465.63000		1.46563	0.00000	1,604.09000	1.60409	1,465.630		9.99	(0.33)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.74913		91.97396	0.00000	9.79922	91.58528			8.99	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.82109		93.58521	0.00000	9.87282	93.18935			8.95	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.90475		90.81321	0.00000	9.95826	90.41022			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		9.57849		96.38030	0.00000	9.62540	95.98027			8.48	0.00	62,647,195.00	650	235,463.00
R2048	On 05/02/2026	Bond Future	8.90	Call	43.78000		0.04378	0.00000	32.96000	0.03296	43.780		7.30	0.03	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	813.08000		0.81308	0.00000	692.10000	0.69210	813.080		8.19	0.34	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,902.33000		1.90233	0.00000	1,692.79000	1.69279	1,902.330		8.97	0.57	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	688.88000		0.68888	0.00000	807.59000	0.80759	688.880		9.80	(0.26)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.63564		93.70109	0.00000	9.68395	93.29378			9.16	0.00	465,132,210.76	4,964	43,354.00

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		9.69894		95.40032	0.00000	9.74878	94.98539		9.17	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.76796		92.63625	0.00000	9.81937	92.21378		9.57	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.84797		94.22997	0.00000	9.90109	93.79994		9.49	0.00	0.00	0	0.00
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	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.44283		125.44035	0.00000	9.49989	124.78807		8.64	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.49687		121.86944	0.00000	9.55565	121.20523		9.33	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.55599		124.07895	0.00000	9.61660	123.40244		9.35	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.61877		120.39471	0.00000	9.68127	119.70601		9.77	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.69082		122.46468	0.00000	9.75535	121.76366		9.70	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 05/02/2026	Bond Future	0.00		8.90295		84.79736	0.00000	8.95515	84.49422		6.69	0.00	0.00	0	36,877.00
R209	On 07/05/2026	Bond Future	0.00		8.95680		83.19437	0.00000	9.01090	82.88577		7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.01795		84.70302	0.00000	9.07413	84.38857		7.05	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.08512		83.03816	0.00000	9.14346	82.71798		7.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.16582		84.46712	0.00000	9.22649	84.14116		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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.64568	258.64568	0.00000	258.90631	258.90631		0.00	0.00	0.00	0	289.00	
R210	On 07/05/2026	Bond Future	0.00		259.95304	259.95304	0.00000	260.21834	260.21834		0.00	0.00	0.00	0	918.00	
R210	On 06/08/2026	Bond Future	0.00		264.73009	264.73009	0.00000	264.99963	264.99963		0.00	0.00	0.00	0	0.00	
R210	On 05/11/2026	Bond Future	0.00		265.90285	265.90285	0.00000	266.17565	266.17565		0.00	0.00	0.00	0	0.00	
R210	On 04/02/2027	Bond Future	0.00		270.54590	270.54590	0.00000	270.82260	270.82260		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		7.88332	99.52395	0.00000	7.94690	99.26940		3.84	0.00	199,047,900.00		2,000	9,684.00
R213	On 07/05/2026	Bond Future	0.00		7.91122	97.78998	0.00000	7.97870	97.53080		3.85	0.00	0.00		0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.94974	99.56358	0.00000	8.02170	99.29949		3.67	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.00418	97.76043	0.00000	8.08108	97.49141		3.62	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.08367	99.44378	0.00000	8.16629	99.16979		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		9.40812	79.75784	0.00000	9.44991	79.48201		7.97	0.00	0.00		0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.46475	77.91657	0.00000	9.50781	77.63577		8.56	0.00	0.00		0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.52794	79.32968	0.00000	9.57241	79.04351		8.57	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.59767	77.42490	0.00000	9.64357	77.13355		8.89	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.67925	78.75747	0.00000	9.72672	78.46079		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 :												2,208,789,615.49		23,032	1,685,451.00	
Grand Total:												2,208,789,615.49		23,032	1,685,451.00	