

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/11/2025

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	05/02/2026	Index Future	0.00	1,250.42600	1,250.42600	0.00000	1,251.94400	1,251.94400			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,273.11000	1,273.11000	0.00000	1,274.80400	1,274.80400			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,295.97100	1,295.97100	0.00000	1,297.68700	1,297.68700			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,318.88000	1,318.88000	0.00000	1,320.72400	1,320.72400			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,341.57000	1,341.57000	0.00000	1,343.52500	1,343.52500			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,587.36500	1,587.36500	0.00000	1,590.65200	1,590.65200			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,616.16100	1,616.16100	0.00000	1,619.69600	1,619.69600			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,645.18200	1,645.18200	0.00000	1,648.77000	1,648.77000			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,674.26400	1,674.26400	0.00000	1,678.04000	1,678.04000			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,703.06800	1,703.06800	0.00000	1,707.01000	1,707.01000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,338.66900	1,338.66900	0.00000	1,343.14300	1,343.14300			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,362.95400	1,362.95400	0.00000	1,367.66900	1,367.66900			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,387.42800	1,387.42800	0.00000	1,392.21900	1,392.21900			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,411.95300	1,411.95300	0.00000	1,416.93400	1,416.93400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,436.24500	1,436.24500	0.00000	1,441.39600	1,441.39600			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	9.25920	93.61151	0.00000	9.22542	93.78204			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.34063	91.53861	0.00000	9.30313	91.72288			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.43071	93.22092	0.00000	9.39157	93.40782			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.53548	91.07750	0.00000	9.49302	91.27427			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.66366	92.65910	0.00000	9.61783	92.86462			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	9.87398	91.50127	0.00000	9.80562	92.00533			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.94864	88.91882	0.00000	9.87652	89.44285			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	10.02727	90.55255	0.00000	9.95286	91.08527			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	10.11255	87.89024	0.00000	10.03467	88.43903			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.20920	89.41452	0.00000	10.12789	89.97793			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	05/02/2026	GOVI	0.00	1,314.16200	1,314.16200	0.00000	1,318.60700	1,318.60700			0.00	0.00	0.00	0	607.00
GOVI	On	07/05/2026	GOVI	0.00	1,338.00200	1,338.00200	0.00000	1,342.68400	1,342.68400			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,362.02900	1,362.02900	0.00000	1,366.78500	1,366.78500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,386.10500	1,386.10500	0.00000	1,391.04900	1,391.04900			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,409.95200	1,409.95200	0.00000	1,415.06400	1,415.06400			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	144.81513	144.81513	0.00000	144.81342	144.81342			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.01716	146.01716	0.00000	146.03259	146.03259			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.70165	148.70165	0.00000	148.71632	148.71632			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.85009	149.85009	0.00000	149.87681	149.87681			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.45854	152.45854	0.00000	152.49464	152.49464			0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	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
I2031	On 05/02/2026	Bond Future	0.00		112.62670		112.62670	0.00000	112.74035	112.74035		2.02	0.00	0.00	0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.69719		114.69719	0.00000	114.82621	114.82621		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.38053		114.38053	0.00000	114.51212	114.51212		1.86	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.40372		116.40372	0.00000	116.54602	116.54602		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.96888		115.96888	0.00000	116.12260	116.12260		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		139.82840		139.82840	0.00000	139.68579	139.68579		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		140.83643		140.83643	0.00000	140.70749	140.70749		0.00	0.00	165,905,314.54	1,178	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.42568		143.42568	0.00000	143.29342	143.29342		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.37739		144.37739	0.00000	144.25411	144.25411		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.89072		146.89072	0.00000	146.77385	146.77385		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		151.46971		151.46971	0.00000	151.28150	151.28150		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.25438		154.25438	0.00000	154.08030	154.08030		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.88830		154.88830	0.00000	154.71118	154.71118		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.62896		157.62896	0.00000	157.45989	157.45989		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		158.13919		158.13919	0.00000	157.97832	157.97832		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		116.98016		116.98016	0.00000	116.74339	116.74339		4.96	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		119.13063		119.13063	0.00000	118.90340	118.90340		5.06	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		118.46384		118.46384	0.00000	118.23268	118.23268		5.19	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		120.55897		120.55897	0.00000	120.33239	120.33239		5.14	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		119.75821		119.75821	0.00000	119.53710	119.53710		5.20	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		133.09631		133.09631	0.00000	133.03775	133.03775		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.24887		133.24887	0.00000	133.20484	133.20484		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.69826		135.69826	0.00000	135.65255	135.65255		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.76836		135.76836	0.00000	135.73318	135.73318		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.13038		138.13038	0.00000	138.10246	138.10246		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		133.55686		133.55686	0.00000	132.92119	132.92119		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		136.01213		136.01213	0.00000	135.38047	135.38047		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		136.06016		136.06016	0.00000	135.41677	135.41677		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		138.46759		138.46759	0.00000	137.82269	137.82269		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		138.38854		138.38854	0.00000	137.74236	137.74236		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		120.56370		120.56370	0.00000	120.60045	120.60045		7.06	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.78001		122.78001	0.00000	122.83158	122.83158		7.26	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		122.18043		122.18043	0.00000	122.23327	122.23327		7.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		124.34133		124.34133	0.00000	124.40399	124.40399		7.48	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		123.60646		123.60646	0.00000	123.68002	123.68002		7.61	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		419.80100		419.80100	0.00000	419.30800	419.30800		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.51800		427.51800	0.00000	427.06600	427.06600		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		435.29500		435.29500	0.00000	434.83100	434.83100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		443.08800		443.08800	0.00000	442.64800	442.64800		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.80700		450.80700	0.00000	450.38700	450.38700		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
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		287.78620	287.78620	0.00000	288.26968	288.26968			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.07657	293.07657	0.00000	293.60302	293.60302			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.04390	293.04390	0.00000	293.57944	293.57944			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.22936	298.22936	0.00000	298.79619	298.79619			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		297.91540	297.91540	0.00000	298.51327	298.51327			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		7.65088	101.39387	0.00000	7.61869	101.50324			2.93	0.00	171,152,852.56		1,688	162,315.00
R2030	On 07/05/2026	Bond Future	0.00		7.67964	103.23350	0.00000	7.64124	103.35671			2.90	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	178.54000	0.17854	0.00000	205.80000	0.20580	178.540	2.45	0.19	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	845.37000	0.84537	0.00000	919.28000	0.91928	845.370	2.86	0.52	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	526.24000	0.52624	0.00000	489.56000	0.48956	526.240	3.08	(0.36)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.71895	101.09720	0.00000	7.67756	101.22180			2.87	0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	275.71000	0.27571	0.00000	309.19000	0.30919	275.710	2.43	0.23	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	947.34000	0.94734	0.00000	1,019.61000	1.01961	947.340	2.83	0.50	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	634.54000	0.63454	0.00000	596.76000	0.59676	634.540	3.17	(0.35)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.76354	102.86152	0.00000	7.71596	102.99569			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.83727	100.61979	0.00000	7.78285	100.76227			2.65	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		8.14705	103.48758	0.00000	8.11731	103.62957			4.44	0.00	0.00		0	125,287.00
R2032	On 07/05/2026	Bond Future	0.00		8.19053	101.20552	0.00000	8.15657	101.36210			4.51	0.00	0.00		0	37,700.00

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
R2032	On 06/08/2026	Bond Future	0.00		8.24155		103.04159	0.00000	8.20588	103.20007			4.35	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.30428		100.68269	0.00000	8.26482	100.85133			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.38783		102.40899	0.00000	8.34454	102.58637			4.12	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		8.30519		112.62129	0.00000	8.27587	112.78579			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.35322		109.62165	0.00000	8.32005	109.80209			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.40821		111.61031	0.00000	8.37351	111.79299			6.95	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.47385		108.51870	0.00000	8.43575	108.71257			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.55839		110.37857	0.00000	8.51690	110.58209			6.85	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		8.68212		105.17978	0.00000	8.64849	105.38955			5.74	0.00	0.00	0	82,478.00
R2035	On 05/02/2026	Bond Future	8.64	Call	932.94000		0.93294	0.00000	1,039.71000	1.03971	932.940		5.53	0.47	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	319.78000		0.31978	0.00000	284.35000	0.28435	319.780		6.63	(0.18)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	238.83000		0.23883	0.00000	211.40000	0.21140	238.830		6.88	(0.14)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	85.42000		0.08542	0.00000	74.55000	0.07455	85.420		7.73	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,759.56000		8.75956	0.00000	8,966.29000	8.96629	8,759.560		8.76	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,226.87000		10.22687	0.00000	10,435.01000	10.43501	10,226.870		9.27	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	6.34000		0.00634	0.00000	5.37000	0.00537	6.340		9.70	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,873.12000		12.87312	0.00000	13,082.50000	13.08250	12,873.120		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.84000		0.00084	0.00000	0.69000	0.00069	0.840		9.85	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			9.85	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.73491		102.58597	0.00000	8.69793	102.81150			6.04	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	502.10000		0.50210	0.00000	561.06000	0.56106	502.100		5.32	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,863.95000		1.86395	0.00000	1,991.68000	1.99168	1,863.950		6.12	0.54	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	818.25000		0.81825	0.00000	756.76000	0.75676	818.250		6.93	(0.27)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,748.78000		5.74878	0.00000	5,935.82000	5.93582	5,748.780		7.78	0.85	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	5,850.11000		5.85011	0.00000	6,037.84000	6.03784	5,850.110		7.82	0.85	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,104.44000		6.10444	0.00000	6,293.99000	6.29399	6,104.440		7.91	0.86	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	207.31000		0.20731	0.00000	185.30000	0.18530	207.310		8.64	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	201.49000		0.20149	0.00000	180.05000	0.18005	201.490		8.67	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	187.85000		0.18785	0.00000	167.58000	0.16758	187.850		8.76	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	105.10000		0.10510	0.00000	92.42000	0.09242	105.100		9.48	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	102.39000		0.10239	0.00000	90.01000	0.09001	102.390		9.51	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	96.03000		0.09603	0.00000	84.24000	0.08424	96.030		9.59	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.79449		104.44733	0.00000	8.75607	104.67600			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	739.24000		0.73924	0.00000	805.06000	0.80506	739.240		5.31	0.27	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,825.69000		1.82569	0.00000	1,939.45000	1.93945	1,825.690		5.89	0.47	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,094.30000		2.09430	0.00000	2,215.82000	2.21582	2,094.300		6.02	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,398.83000		3.39883	0.00000	3,547.26000	3.54726	3,398.830		6.57	0.65	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,305.54000		1.30554	0.00000	1,230.27000	1.23027	1,305.540		6.71	(0.33)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,778.76000		3.77876	0.00000	3,932.92000	3.93292	3,778.760		6.72	0.68	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,063.48000		1.06348	0.00000	998.78000	0.99878	1,063.480		6.99	(0.27)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	813.37000		0.81337	0.00000	760.37000	0.76037	813.370		7.37	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	745.50000		0.74550	0.00000	695.61000	0.69561	745.500		7.50	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	737.27000		0.73727	0.00000	688.11000	0.68811	737.270		7.51	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	466.69000		0.46669	0.00000	431.96000	0.43196	466.690		8.09	(0.13)	0.00	0	200.00

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	10.22	Put	423.19	0000	0.42319	0.00000	390.93	0000	0.39093	423.190	8.21	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.86	575	101.77134	0.00000	8.82	440	102.01136		6.09	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,263.54	0000	2.26354	0.00000	2,373.12	0000	2.37312	2,263.540	6.16	0.49	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,630.60	0000	1.63060	0.00000	1,537.85	0000	1.53785	1,630.600	6.86	(0.34)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,016.84	0000	1.01684	0.00000	948.78	0000	0.94878	1,016.840	7.54	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.95	386	103.51680	0.00000	8.90	956	103.76690		5.92	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		9.11	012	96.05255	0.00000	9.07	700	96.27325		6.88	0.00	0.00	0	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	343.24	0000	0.34324	0.00000	299.22	0000	0.29922	343.240	8.62	(0.17)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	115.86	0000	0.11586	0.00000	98.09	0000	0.09809	115.860	9.77	(0.06)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	10,988.49	0000	10.98849	0.00000	11,205.90	0000	11.20590	10,988.490	11.58	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,728.83	0000	13.72883	0.00000	13,948.87	0000	13.94887	13,728.830	11.81	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.05	0000	0.00005	0.00000	0.03	0000	0.00003	0.050	11.81	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.81	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.17	618	97.79534	0.00000	9.14	011	98.03120		7.02	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,209.83	0000	1.20983	0.00000	1,296.81	0000	1.29681	1,209.830	6.51	0.40	747,743.26	203	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,147.97	0000	3.14797	0.00000	3,294.09	0000	3.29409	3,147.970	7.57	0.67	1,238,693.30	203	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	496.62	0000	0.49662	0.00000	450.55	0000	0.45055	496.620	8.85	(0.16)	(292,232.17)	203	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,842.75	0000	10.84275	0.00000	11,061.03	0000	11.06103	10,842.750	10.64	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	6.67	0000	0.00667	0.00000	5.46	0000	0.00546	6.670	11.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.25	004	95.30969	0.00000	9.21	268	95.54898		7.31	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,766.70	0000	5.76670	0.00000	5,927.15	0000	5.92715	5,766.700	8.86	0.77	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	503.90	0000	0.50390	0.00000	455.57	0000	0.45557	503.900	10.11	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	277.35	0000	0.27735	0.00000	246.50	0000	0.24650	277.350	11.08	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.32	451	96.97260	0.00000	9.28	462	97.22308		7.24	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,304.45	0000	3.30445	0.00000	3,413.94	0000	3.41394	3,304.450	7.60	0.56	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,245.79	0000	1.24579	0.00000	1,153.38	0000	1.15338	1,245.790	8.92	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	749.57	0000	0.74957	0.00000	684.53	0000	0.68453	749.570	9.84	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.41	356	94.37888	0.00000	9.37	116	94.63927		7.43	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		9.20	455	116.00798	0.00000	9.16	637	116.30730		6.46	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.27	185	112.62853	0.00000	9.23	049	112.94663		7.02	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.34	500	114.67167	0.00000	9.30	218	114.99447		7.04	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.42	568	111.19233	0.00000	9.38	009	111.52897		7.12	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.52	029	113.09763	0.00000	9.47	199	113.44643		7.03	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		9.37	084	107.35012	0.00000	9.33	288	107.64177		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.43	979	104.31885	0.00000	9.39	882	104.62821		7.59	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.51	445	106.21130	0.00000	9.47	212	106.52516		7.58	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.59	611	103.08837	0.00000	9.55	118	103.41530		7.88	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.69	093	104.85483	0.00000	9.64	344	105.19345		7.76	0.00	0.00	0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.47	925	96.57353	0.00000	9.41	054	97.08775		7.67	0.00	90,682,544.67	939	78,205.00
R2040	On 05/02/2026	Bond Future	9.05	Call	209.37	0000	0.20937	0.00000	333.58	0000	0.33358	209.370	6.70	0.14	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	453.81	0000	0.45381	0.00000	604.78	0000	0.60478	453.810	6.94	0.25	33,398,200.08	14,000	14,000.00

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
R2040	On 05/02/2026	Bond Future	9.80	Call	2,949.33	0.00000	2.94933	0.00000	3,420.61	0.00000	2,949.330	8.58	0.74	98,312,638.17		14,000	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	599.94	0.00000	0.59994	0.00000	557.00	0.00000	599.940	8.58	(0.26)	0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	199.51	0.00000	0.19951	0.00000	191.20	0.00000	199.510	9.90	(0.10)	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,342.32	0.00000	6.34232	0.00000	6,849.41	0.00000	6,342.320	10.22	0.93	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	57.83	0.00000	0.05783	0.00000	55.21	0.00000	57.830	11.30	(0.03)	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	22.91	0.00000	0.02291	0.00000	22.28	0.00000	22.910	12.32	(0.01)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,397.7300	0.00000	15.39773	0.00000	15,910.69	0.00000	15,397.730	13.22	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	0.00000		13.22	0.00	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.55020	0.00000	98.32572	0.00000	9.47759	98.86056		7.86	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,360.85	0.00000	8.36085	0.00000	8,814.93	0.00000	8,360.850	10.83	0.88	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	102.82	0.00000	0.10282	0.00000	78.70	0.00000	102.820	12.60	(0.03)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	34.11	0.00000	0.03411	0.00000	24.74	0.00000	34.110	12.60	(0.01)	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.62852	0.00000	95.59906	0.00000	9.55340	96.14279		8.22	0.00	0.00		0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.70667	0.00000	97.26686	0.00000	9.62798	97.82706		8.18	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,959.61	0.00000	3.95961	0.00000	4,406.75	0.00000	3,959.610	8.49	0.59	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,289.95	0.00000	1.28995	0.00000	1,229.51	0.00000	1,289.950	9.97	(0.22)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	782.31	0.00000	0.78231	0.00000	743.80	0.00000	782.310	11.04	(0.14)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.79813	0.00000	94.42749	0.00000	9.71576	95.00298		8.44	0.00	0.00		0	0.00
R2040	On 31/01/2040	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
R2042	On 05/02/2026	Bond Future	0.00		9.57099	0.00000	108.18385	0.00000	9.49732	108.80637		7.69	0.00	0.00		0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.64033	0.00000	105.04172	0.00000	9.56268	105.68799		8.25	0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.71484	0.00000	106.94720	0.00000	9.63464	107.60416		8.25	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.79549	0.00000	103.71105	0.00000	9.71158	104.38717		8.61	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.88799	0.00000	105.48810	0.00000	9.80033	106.18192		8.49	0.00	0.00		0	0.00
R2042	On 31/03/2042	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
R2044	On 05/02/2026	Bond Future	0.00		9.68321	0.00000	92.36045	0.00000	9.60975	92.94572		8.52	0.00	0.00		0	61,962.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,618.16	0.00000	3.61816	0.00000	4,053.41	0.00000	3,618.160	10.44	0.76	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,013.40	0.00000	9.01340	0.00000	9,569.59	0.00000	9,013.400	12.99	0.96	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	43.07	0.00000	0.04307	0.00000	28.52	0.00000	43.070	14.00	(0.02)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	28.61	0.00000	0.02861	0.00000	18.63	0.00000	28.610	14.57	(0.01)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	25.89	0.00000	0.02589	0.00000	16.80	0.00000	25.890	14.71	(0.01)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.75270	0.00000	94.03625	0.00000	9.67552	94.64296		8.74	0.00	0.00		0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,542.19	0.00000	1.54219	0.00000	1,465.63	0.00000	1,542.190	9.45	(0.36)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.82878	0.00000	91.35708	0.00000	9.74913	91.97396		9.18	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.90416	0.00000	92.95080	0.00000	9.82109	93.58521		9.15	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.99133	0.00000	90.16252	0.00000	9.90475	90.81321		9.47	0.00	0.00		0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		9.65689	0.00000	95.71331	0.00000	9.57849	96.38030		8.67	0.00	0.00		0	235,463.00
R2048	On 05/02/2026	Bond Future	8.90	Call	29.69	0.00000	0.02969	0.00000	43.78	0.00000	29.690	7.54	0.02	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	625.23	0.00000	0.62523	0.00000	813.08	0.00000	625.230	8.37	0.28	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,570.90	0.00000	1.57090	0.00000	1,902.33	0.00000	1,570.900	9.18	0.50	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	905.60	0.00000	0.90560	0.00000	688.88	0.00000	905.600	10.04	(0.31)	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.71767	0.00000	93.01121	0.00000	9.63564	93.70109		9.33	0.00	0.00		0	43,354.00
R2048	On 06/08/2026	Bond Future	0.00		9.78343	0.00000	94.69871	0.00000	9.69894	95.40032		9.36	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.85588	0.00000	91.91567	0.00000	9.76796	92.63625		9.79	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.93942	0.00000	93.49167	0.00000	9.84797	94.22997		9.68	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

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
R2053	On 05/02/2026	Bond Future	0.00		9.52119		124.54612	0.00000	9.44283	125.44035		8.82	0.00	0.00		0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.57887		120.94456	0.00000	9.49687	121.86944		9.50	0.00	0.00		0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.64040		123.13856	0.00000	9.55599	124.07895		9.53	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.70658		119.42903	0.00000	9.61877	120.39471		9.98	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.78207		121.47545	0.00000	9.69082	122.46468		9.87	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		8.93601		84.60521	0.00000	8.90295	84.79736		6.77	0.00	0.00		0	36,877.00
R209	On 07/05/2026	Bond Future	0.00		8.99278		82.98897	0.00000	8.95680	83.19437		7.16	0.00	0.00		0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.05516		84.49458	0.00000	9.01795	84.70302		7.11	0.00	0.00		0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.12484		82.82000	0.00000	9.08512	83.03816		7.28	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.20799		84.24038	0.00000	9.16582	84.46712		7.13	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		259.02893		259.02893	0.00000	258.64568	258.64568		0.00	0.00	0.00		0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.31266		260.31266	0.00000	259.95304	259.95304		0.00	0.00	165,558,851.76		636	918.00
R210	On 06/08/2026	Bond Future	0.00		265.09821		265.09821	0.00000	264.73009	264.73009		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.25603		266.25603	0.00000	265.90285	265.90285		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.88948		270.88948	0.00000	270.54590	270.54590		0.00	0.00	0.00		0	0.00
R210	On 31/03/2028	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
R213	On 05/02/2026	Bond Future	0.00		7.91388		99.40150	0.00000	7.88332	99.52395		3.84	0.00	694,120,674.50		6,983	16,667.00
R213	On 07/05/2026	Bond Future	0.00		7.94659		97.65402	0.00000	7.91122	97.78998		3.84	0.00	0.00		0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.98721		99.42596	0.00000	7.94974	99.56358		3.65	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.04621		97.61328	0.00000	8.00418	97.76043		3.62	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.13050		99.28836	0.00000	8.08367	99.44378		3.44	0.00	0.00		0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 05/02/2026	Bond Future	0.00		9.47644		79.30762	0.00000	9.40812	79.75784		8.14	0.00	0.00		0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.53654		77.44922	0.00000	9.46475	77.91657		8.71	0.00	0.00		0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.60192		78.85444	0.00000	9.52794	79.32968		8.73	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.67486		76.93582	0.00000	9.59767	77.42490		9.08	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.75973		78.25544	0.00000	9.67925	78.75747		8.98	0.00	0.00		0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
Total for Derivatives :													1,420,825,280.67		40,033		1,704,109.00
Grand Total:													1,420,825,280.67		40,033		1,704,109.00