

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2025

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	1,251.16500	1,251.16500	0.00000	1,250.42600	1,250.42600			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,273.85900	1,273.85900	0.00000	1,273.11000	1,273.11000			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,296.74000	1,296.74000	0.00000	1,295.97100	1,295.97100			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,319.67100	1,319.67100	0.00000	1,318.88000	1,318.88000			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,342.38700	1,342.38700	0.00000	1,341.57000	1,341.57000			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,588.31800	1,588.31800	0.00000	1,587.36500	1,587.36500			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,617.12700	1,617.12700	0.00000	1,616.16100	1,616.16100			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,646.17400	1,646.17400	0.00000	1,645.18200	1,645.18200			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,675.28500	1,675.28500	0.00000	1,674.26400	1,674.26400			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,704.12200	1,704.12200	0.00000	1,703.06800	1,703.06800			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,339.43200	1,339.43200	0.00000	1,338.66900	1,338.66900			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,363.72700	1,363.72700	0.00000	1,362.95400	1,362.95400			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,388.22200	1,388.22200	0.00000	1,387.42800	1,387.42800			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,412.77100	1,412.77100	0.00000	1,411.95300	1,411.95300			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,437.09000	1,437.09000	0.00000	1,436.24500	1,436.24500			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	9.25300	93.64278	0.00000	9.25920	93.61151			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.33417	91.57032	0.00000	9.34063	91.53861			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.42390	93.25340	0.00000	9.43071	93.22092			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.52829	91.11078	0.00000	9.53548	91.07750			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.65603	92.69328	0.00000	9.66366	92.65910			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	9.86798	91.54535	0.00000	9.87398	91.50127			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.94246	88.96355	0.00000	9.94864	88.91882			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	10.02085	90.59833	0.00000	10.02727	90.55255			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	10.10588	87.93704	0.00000	10.11255	87.89024			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.20225	89.46246	0.00000	10.20920	89.41452			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	1,314.91500	1,314.91500	0.00000	1,314.16200	1,314.16200			0.00	0.00	0.00	0	607.00
GOVI	On	07/05/2026	GOVI	0.00	1,338.76500	1,338.76500	0.00000	1,338.00200	1,338.00200			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,362.81200	1,362.81200	0.00000	1,362.02900	1,362.02900			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,386.91200	1,386.91200	0.00000	1,386.10500	1,386.10500			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,410.78500	1,410.78500	0.00000	1,409.95200	1,409.95200			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	144.86792	144.86792	0.00000	144.81513	144.81513			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.07080	146.07080	0.00000	146.01716	146.01716			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.75653	148.75653	0.00000	148.70165	148.70165			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.90643	149.90643	0.00000	149.85009	149.85009			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.51632	152.51632	0.00000	152.45854	152.45854			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		112.61	380	112.61380	0.00000	112.62670	112.62670		2.02	0.00	46,171,658.00	410	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.68	403	114.68403	0.00000	114.69719	114.69719		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.36	742	114.36742	0.00000	114.38053	114.38053		1.86	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.39	066	116.39066	0.00000	116.40372	116.40372		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.95	622	115.95622	0.00000	115.96888	115.96888		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		139.62	998	139.62998	0.00000	139.82840	139.82840		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		140.63	428	140.63428	0.00000	140.83643	140.83643		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.22	013	143.22013	0.00000	143.42568	143.42568		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.16	866	144.16866	0.00000	144.37739	144.37739		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.67	872	146.67872	0.00000	146.89072	146.89072		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		151.22	033	151.22033	0.00000	151.46971	151.46971		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.00	025	154.00025	0.00000	154.25438	154.25438		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		154.62	992	154.62992	0.00000	154.88830	154.88830		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.36	634	157.36634	0.00000	157.62896	157.62896		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		157.87	266	157.87266	0.00000	158.13919	158.13919		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		116.96	779	116.96779	0.00000	116.98016	116.98016		4.96	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		119.11	793	119.11793	0.00000	119.13063	119.13063		5.06	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		118.45	131	118.45131	0.00000	118.46384	118.46384		5.19	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		120.54	647	120.54647	0.00000	120.55897	120.55897		5.14	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		119.74	617	119.74617	0.00000	119.75821	119.75821		5.20	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		133.08	300	133.08300	0.00000	133.09631	133.09631		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.23	506	133.23506	0.00000	133.24887	133.24887		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.68	467	135.68467	0.00000	135.69826	135.69826		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.75	500	135.75500	0.00000	135.76836	135.76836		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.11	711	138.11711	0.00000	138.13038	138.13038		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		133.20	477	133.20477	0.00000	133.55686	133.55686		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		135.65	343	135.65343	0.00000	136.01213	136.01213		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		135.69	506	135.69506	0.00000	136.06016	136.06016		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		138.09	635	138.09635	0.00000	138.46759	138.46759		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		138.01	150	138.01150	0.00000	138.38854	138.38854		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		120.55	075	120.55075	0.00000	120.56370	120.56370		7.06	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.76	687	122.76687	0.00000	122.78001	122.78001		7.26	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		122.16	741	122.16741	0.00000	122.18043	122.18043		7.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		124.32	840	124.32840	0.00000	124.34133	124.34133		7.48	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		123.59	399	123.59399	0.00000	123.60646	123.60646		7.61	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		419.26	800	419.26800	0.00000	419.80100	419.80100		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		426.97	500	426.97500	0.00000	427.51800	427.51800		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		434.74	400	434.74400	0.00000	435.29500	435.29500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		442.53	000	442.53000	0.00000	443.08800	443.08800		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.24	300	450.24300	0.00000	450.80700	450.80700		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		287.75330	287.75330	0.00000	287.78620	287.78620			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.04265	293.04265	0.00000	293.07657	293.07657			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.01022	293.01022	0.00000	293.04390	293.04390			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.19617	298.19617	0.00000	298.22936	298.22936			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		297.88323	297.88323	0.00000	297.91540	297.91540			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		7.63459	101.44920	0.00000	7.65088	101.39387			2.93	0.00	342,796,846.80		3,379	160,631.00
R2030	On 07/05/2026	Bond Future	0.00		7.66211	103.28972	0.00000	7.67964	103.23350			2.90	0.00	17,559,252.40		170	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	185.22000	0.18522	0.00000	178.54000	0.17854	185.220	2.45	0.20	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	867.95000	0.86795	0.00000	845.37000	0.84537	867.950	2.86	0.53	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	499.31000	0.49931	0.00000	526.24000	0.52624	499.310	3.08	(0.35)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.69987	101.15462	0.00000	7.71895	101.09720			2.87	0.00	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	285.53000	0.28553	0.00000	275.71000	0.27571	285.530	2.43	0.24	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	970.74000	0.97074	0.00000	947.34000	0.94734	970.740	2.83	0.51	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	609.12000	0.60912	0.00000	634.54000	0.63454	609.120	3.17	(0.34)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.74271	102.92023	0.00000	7.76354	102.86152			2.73	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.81432	100.67985	0.00000	7.83727	100.61979			2.65	0.00	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	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.13603	103.54016	0.00000	8.14705	103.48758			4.44	0.00	4,659,307.20		45	125,287.00
R2032	On 07/05/2026	Bond Future	0.00		8.17893	101.25897	0.00000	8.19053	101.20552			4.51	0.00	1,012,589.70		10	37,710.00

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		8.22925		103.09621	0.00000	8.24155	103.04159			4.35	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.29122		100.73847	0.00000	8.30428	100.68269			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.37389		102.46606	0.00000	8.38783	102.40899			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		8.29416		112.68314	0.00000	8.30519	112.62129			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.34166		109.68449	0.00000	8.35322	109.62165			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.39601		111.67449	0.00000	8.40821	111.61031			6.95	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.46095		108.58430	0.00000	8.47385	108.51870			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.54470		110.44567	0.00000	8.55839	110.37857			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		8.67106		105.24871	0.00000	8.68212	105.17978			5.74	0.00	0.00	0	82,478.00
R2035	On 05/02/2026	Bond Future	8.64	Call	944.33000		0.94433	0.00000	932.94000	0.93294	944.330		5.53	0.48	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	291.11000		0.29111	0.00000	319.78000	0.31978	291.110		6.63	(0.17)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	215.18000		0.21518	0.00000	238.83000	0.23883	215.180		6.88	(0.13)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	74.14000		0.07414	0.00000	85.42000	0.08542	74.140		7.73	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,824.73000		8.82473	0.00000	8,759.56000	8.75956	8,824.730		8.76	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,293.66000		10.29366	0.00000	10,226.87000	10.22687	10,293.660		9.27	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	5.00000		0.00500	0.00000	6.34000	0.00634	5.000		9.70	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,941.48000		12.94148	0.00000	12,873.12000	12.87312	12,941.480		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.61000		0.00061	0.00000	0.84000	0.00084	0.610		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		8.72341		102.65604	0.00000	8.73491	102.58597			6.04	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	508.46000		0.50846	0.00000	502.10000	0.50210	508.460		5.32	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,886.81000		1.88681	0.00000	1,863.95000	1.86395	1,886.810		6.12	0.55	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	785.19000		0.78519	0.00000	818.25000	0.81825	785.190		6.93	(0.26)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,797.35000		5.79735	0.00000	5,748.78000	5.74878	5,797.350		7.78	0.86	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	5,899.10000		5.89910	0.00000	5,850.11000	5.85011	5,899.100		7.82	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,154.46000		6.15446	0.00000	6,104.44000	6.10444	6,154.460		7.91	0.87	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	194.60000		0.19460	0.00000	207.31000	0.20731	194.600		8.64	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	189.05000		0.18905	0.00000	201.49000	0.20149	189.050		8.67	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	176.04000		0.17604	0.00000	187.85000	0.18785	176.040		8.76	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	97.57000		0.09757	0.00000	105.10000	0.10510	97.570		9.48	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	95.01000		0.09501	0.00000	102.39000	0.10239	95.010		9.51	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	89.02000		0.08902	0.00000	96.03000	0.09603	89.020		9.59	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.78246		104.51886	0.00000	8.79449	104.44733			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	749.47000		0.74947	0.00000	739.24000	0.73924	749.470		5.31	0.27	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,847.57000		1.84757	0.00000	1,825.69000	1.82569	1,847.570		5.89	0.48	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,118.54000		2.11854	0.00000	2,094.30000	2.09430	2,118.540		6.02	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,432.66000		3.43266	0.00000	3,398.83000	3.39883	3,432.660		6.57	0.65	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,269.91000		1.26991	0.00000	1,305.54000	1.30554	1,269.910		6.71	(0.32)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,814.92000		3.81492	0.00000	3,778.76000	3.77876	3,814.920		6.72	0.68	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,032.24000		1.03224	0.00000	1,063.48000	1.06348	1,032.240		6.99	(0.27)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	787.26000		0.78726	0.00000	813.37000	0.81337	787.260		7.37	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	720.93000		0.72093	0.00000	745.50000	0.74550	720.930		7.50	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	712.89000		0.71289	0.00000	737.27000	0.73727	712.890		7.51	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	449.09000		0.44909	0.00000	466.69000	0.46669	449.090		8.09	(0.12)	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	406.81	000	0.40681	0.00000	423.19	000	0.42319	406.810	8.21	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.85	316	101.84	434	0.00000	8.86	575		6.09	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,288.74	000	2.28874	0.00000	2,263.54	000	2.26354	2,288.740	6.16	0.49	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,594.83	000	1.59483	0.00000	1,630.60	000	1.63060	1,594.830	6.86	(0.34)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	990.81	000	0.99081	0.00000	1,016.84	000	1.01684	990.810	7.54	(0.22)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.94	063	103.59	141	0.00000	8.95	386		5.92	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		9.10	422	96.09	181	0.00000	9.11	012		6.88	0.00	49,583,373.96	516	115,902.00
R2037	On 05/02/2026	Bond Future	9.65	Put	318.18	000	0.31818	0.00000	343.24	000	0.34324	318.180	8.62	(0.16)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	103.48	000	0.10348	0.00000	115.86	000	0.11586	103.480	9.77	(0.06)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,024.81	00	11.02481	0.00000	10,988.49	000	10.98849	11,024.810	11.58	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,767.44	00	13.76744	0.00000	13,728.83	000	13.72883	13,767.440	11.81	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	11.81	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		11.81	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.17	008	97.83	518	0.00000	9.17	618		7.02	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,210.88	000	1.21088	0.00000	1,209.83	000	1.20983	1,210.880	6.51	0.41	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,158.28	000	3.15828	0.00000	3,147.97	000	3.14797	3,158.280	7.57	0.67	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	477.79	000	0.47779	0.00000	496.62	000	0.49662	477.790	8.85	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,874.19	00	10.87419	0.00000	10,842.75	000	10.84275	10,874.190	10.64	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	5.99	000	0.00599	0.00000	6.67	000	0.00667	5.990	11.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.24	367	95.35	043	0.00000	9.25	004		7.31	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,785.30	000	5.78530	0.00000	5,766.70	000	5.76670	5,785.300	8.86	0.77	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	489.53	000	0.48953	0.00000	503.90	000	0.50390	489.530	10.11	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	267.84	000	0.26784	0.00000	277.35	000	0.27735	267.840	11.08	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.31	785	97.01	436	0.00000	9.32	451		7.24	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,315.72	000	3.31572	0.00000	3,304.45	000	3.30445	3,315.720	7.60	0.56	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,224.55	000	1.22455	0.00000	1,245.79	000	1.24579	1,224.550	8.92	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	734.12	000	0.73412	0.00000	749.57	000	0.74957	734.120	9.84	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.40	659	94.42	162	0.00000	9.41	356		7.43	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		9.19	859	116.05	463	0.00000	9.20	455		6.46	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.26	568	112.67	590	0.00000	9.27	185		7.02	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.33	856	114.72	013	0.00000	9.34	500		7.04	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.41	895	111.24	193	0.00000	9.42	568		7.12	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.51	324	113.14	844	0.00000	9.52	029		7.03	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		9.36	487	107.39	592	0.00000	9.37	084		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.43	361	104.36	543	0.00000	9.43	979		7.59	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.50	803	106.25	882	0.00000	9.51	445		7.58	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.58	942	103.13	695	0.00000	9.59	611		7.88	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.68	392	104.90	472	0.00000	9.69	093		7.76	0.00	0.00	0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00	000	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.47	331	96.61	783	0.00000	9.47	925		7.67	0.00	44,250,966.14	458	78,663.00
R2040	On 05/02/2026	Bond Future	9.05	Call	202.47	000	0.20247	0.00000	209.37	000	0.20937	202.470	6.70	0.14	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	445.52	000	0.44552	0.00000	453.81	000	0.45381	445.520	6.94	0.25	0.00	0	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	2,958.20	0000	2.95820	0.00000	2,949.33	0000	2.94933	2,958.200	8.58	0.75	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	564.51	0000	0.56451	0.00000	599.94	0000	0.59994	564.510	8.58	(0.25)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	180.97	0000	0.18097	0.00000	199.51	0000	0.19951	180.970	9.90	(0.09)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,371.15	0000	6.37115	0.00000	6,342.32	0000	6.34232	6,371.150	10.22	0.93	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	50.21	0000	0.05021	0.00000	57.83	0000	0.05783	50.210	11.30	(0.03)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	19.23	0000	0.01923	0.00000	22.91	0000	0.02291	19.230	12.32	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,441.35	0000	15.44135	0.00000	15,397.73	0000	15.39773	15,441.350	13.22	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.22	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.54407		98.37071	0.00000	9.55020		98.32572		7.86	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,387.86	0000	8.38786	0.00000	8,360.85	0000	8.36085	8,387.860	10.83	0.89	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	96.34	0000	0.09634	0.00000	102.82	0000	0.10282	96.340	12.60	(0.03)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	31.40	0000	0.03140	0.00000	34.11	0000	0.03411	31.400	12.60	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.62214		95.64507	0.00000	9.62852		95.59906		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.70003		97.31395	0.00000	9.70667		97.26686		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,973.77	0000	3.97377	0.00000	3,959.61	0000	3.95961	3,973.770	8.49	0.59	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,267.23	0000	1.26723	0.00000	1,289.95	0000	1.28995	1,267.230	9.97	(0.22)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	765.79	0000	0.76579	0.00000	782.31	0000	0.78231	765.790	11.04	(0.14)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.79121		94.47564	0.00000	9.79813		94.42749		8.44	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2042	On 05/02/2026	Bond Future	0.00		9.56503		108.23401	0.00000	9.57099		108.18385		7.69	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.63418		105.09269	0.00000	9.64033		105.04172		8.25	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.70845		106.99931	0.00000	9.71484		106.94720		8.25	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.78885		103.76431	0.00000	9.79549		103.71105		8.61	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.88107		105.54261	0.00000	9.88799		105.48810		8.49	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 05/02/2026	Bond Future	0.00		9.67729		92.40741	0.00000	9.68321		92.36045		8.52	0.00	38,903,519.61	421	62,383.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,627.27	0000	3.62727	0.00000	3,618.16	0000	3.61816	3,627.270	10.44	0.77	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,049.35	0000	9.04935	0.00000	9,013.40	0000	9.01340	9,049.350	12.99	0.96	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	36.89	0000	0.03689	0.00000	43.07	0000	0.04307	36.890	14.00	(0.02)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	24.15	0000	0.02415	0.00000	28.61	0000	0.02861	24.150	14.57	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	21.77	0000	0.02177	0.00000	25.89	0000	0.02589	21.770	14.71	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.74661		94.08390	0.00000	9.75270		94.03625		8.74	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,504.71	0000	1.50471	0.00000	1,542.19	0000	1.54219	1,504.710	9.45	(0.36)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.82246		91.40579	0.00000	9.82878		91.35708		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.89760		93.00065	0.00000	9.90416		92.95080		9.15	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.98452		90.21344	0.00000	9.99133		90.16252		9.47	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		9.65100		95.76315	0.00000	9.65689		95.71331		8.67	0.00	38,113,733.70	398	235,693.00
R2048	On 05/02/2026	Bond Future	8.90	Call	27.21	0000	0.02721	0.00000	29.69	0000	0.02969	27.210	7.54	0.02	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	614.64	0000	0.61464	0.00000	625.23	0000	0.62523	614.640	8.37	0.28	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,564.17	0000	1.56417	0.00000	1,570.90	0000	1.57090	1,564.170	9.18	0.51	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	859.38	0000	0.85938	0.00000	905.60	0000	0.90560	859.380	10.04	(0.31)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.71161		93.06189	0.00000	9.71767		93.01121		9.33	0.00	930,618.90	10	43,364.00
R2048	On 06/08/2026	Bond Future	0.00		9.77716		94.75048	0.00000	9.78343		94.69871		9.36	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.84938		91.96863	0.00000	9.85588		91.91567		9.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.93267		93.54584	0.00000	9.93942		93.49167		9.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	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

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				
R2053	On 05/02/2026	Bond Future	0.00		9.51537		124.61215	0.00000	9.52119	124.54612		8.82	0.00	0.00	0 27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.57289		121.01160	0.00000	9.57887	120.94456		9.50	0.00	0.00	0 12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.63421		123.20710	0.00000	9.64040	123.13856		9.53	0.00	0.00	0 0.00
R2053	On 05/11/2026	Bond Future	0.00		9.70018		119.49897	0.00000	9.70658	119.42903		9.98	0.00	0.00	0 0.00
R2053	On 04/02/2027	Bond Future	0.00		9.77542		121.54707	0.00000	9.78207	121.47545		9.87	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		8.93017		84.63911	0.00000	8.93601	84.60521		6.77	0.00	9,648,858.54	114 36,991.00
R209	On 07/05/2026	Bond Future	0.00		8.98674		83.02340	0.00000	8.99278	82.98897		7.16	0.00	0.00	0 6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.04886		84.52982	0.00000	9.05516	84.49458		7.11	0.00	0.00	0 2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.11827		82.85603	0.00000	9.12484	82.82000		7.28	0.00	0.00	0 0.00
R209	On 04/02/2027	Bond Future	0.00		9.20111		84.27732	0.00000	9.20799	84.24038		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	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		258.53842		258.53842	0.00000	259.02893	259.02893		0.00	0.00	0.00	0 289.00
R210	On 07/05/2026	Bond Future	0.00		259.81301		259.81301	0.00000	260.31266	260.31266		0.00	0.00	0.00	0 918.00
R210	On 06/08/2026	Bond Future	0.00		264.58982		264.58982	0.00000	265.09821	265.09821		0.00	0.00	0.00	0 0.00
R210	On 05/11/2026	Bond Future	0.00		265.73956		265.73956	0.00000	266.25603	266.25603		0.00	0.00	0.00	0 0.00
R210	On 04/02/2027	Bond Future	0.00		270.36488		270.36488	0.00000	270.88948	270.88948		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		7.89758		99.46679	0.00000	7.91388	99.40150		3.84	0.00	15,715,752.82	158 16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.92932		97.72038	0.00000	7.94659	97.65402		3.84	0.00	0.00	0 64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.96876		99.49369	0.00000	7.98721	99.42596		3.65	0.00	0.00	0 0.00
R213	On 05/11/2026	Bond Future	0.00		8.02644		97.68246	0.00000	8.04621	97.61328		3.62	0.00	0.00	0 0.00
R213	On 04/02/2027	Bond Future	0.00		8.10919		99.35905	0.00000	8.13050	99.28836		3.44	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		9.47055		79.34629	0.00000	9.47644	79.30762		8.14	0.00	0.00	0 10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.53048		77.48852	0.00000	9.53654	77.44922		8.71	0.00	0.00	0 31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.59564		78.89462	0.00000	9.60192	78.85444		8.73	0.00	0.00	0 0.00
R214	On 05/11/2026	Bond Future	0.00		9.66836		76.97684	0.00000	9.67486	76.93582		9.08	0.00	0.00	0 0.00
R214	On 04/02/2027	Bond Future	0.00		9.75297		78.29743	0.00000	9.75973	78.25544		8.98	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 :												609,346,477.77		6,089	1,704,105.00
Grand Total:												609,346,477.77		6,089	1,704,105.00