

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/11/2025

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	1,252.48600		1,252.48600	0.00000	1,251.16500	1,251.16500		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,275.20300		1,275.20300	0.00000	1,273.85900	1,273.85900		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,298.11000		1,298.11000	0.00000	1,296.74000	1,296.74000		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,321.06900		1,321.06900	0.00000	1,319.67100	1,319.67100		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,343.81300		1,343.81300	0.00000	1,342.38700	1,342.38700		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,590.92400		1,590.92400	0.00000	1,588.31800	1,588.31800		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,619.77900		1,619.77900	0.00000	1,617.12700	1,617.12700		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,648.87700		1,648.87700	0.00000	1,646.17400	1,646.17400		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,678.03900		1,678.03900	0.00000	1,675.28500	1,675.28500		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,706.92900		1,706.92900	0.00000	1,704.12200	1,704.12200		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,340.61300		1,340.61300	0.00000	1,339.43200	1,339.43200		0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,364.92900		1,364.92900	0.00000	1,363.72700	1,363.72700		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,389.44800		1,389.44800	0.00000	1,388.22200	1,388.22200		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,414.02200		1,414.02200	0.00000	1,412.77100	1,412.77100		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,438.36600		1,438.36600	0.00000	1,437.09000	1,437.09000		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	9.22606	93.77881		0.00000	9.25300	93.64278		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.30600	91.70876		0.00000	9.33417	91.57032		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.39434	93.39457		0.00000	9.42390	93.25340		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.49724	91.25469		0.00000	9.52829	91.11078		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.62331	92.84002		0.00000	9.65603	92.69328		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	9.86199	91.58938		0.00000	9.86798	91.54535		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.93627	89.00838		0.00000	9.94246	88.96355		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	10.01444	90.64407		0.00000	10.02085	90.59833		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	10.09921	87.98388		0.00000	10.10588	87.93704		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.19531	89.51038		0.00000	10.20225	89.46246		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	1,316.01900	1,316.01900		0.00000	1,314.91500	1,314.91500		0.00	0.00	0.00	0	607.00
GOVI	On	07/05/2026	GOVI	0.00	1,339.88800	1,339.88800		0.00000	1,338.76500	1,338.76500		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,363.95800	1,363.95800		0.00000	1,362.81200	1,362.81200		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,388.08100	1,388.08100		0.00000	1,386.91200	1,386.91200		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,411.97900	1,411.97900		0.00000	1,410.78500	1,410.78500		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	144.87465	144.87465		0.00000	144.86792	144.86792		0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.07800	146.07800		0.00000	146.07080	146.07080		0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.76414	148.76414		0.00000	148.75653	148.75653		0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.91608	149.91608		0.00000	149.90643	149.90643		0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.52667	152.52667		0.00000	152.51632	152.51632		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 05/02/2026	Bond Future	0.00		112.60093		112.60093	0.00000	112.61380	112.61380		2.02	0.00	0.00	0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.67079		114.67079	0.00000	114.68403	114.68403		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.35625		114.35625	0.00000	114.36742	114.36742		1.86	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.37954		116.37954	0.00000	116.39066	116.39066		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.94913		115.94913	0.00000	115.95622	115.95622		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		139.89156		139.89156	0.00000	139.62998	139.62998		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		140.90071		140.90071	0.00000	140.63428	140.63428		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.49168		143.49168	0.00000	143.22013	143.22013		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.44691		144.44691	0.00000	144.16866	144.16866		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.96234		146.96234	0.00000	146.67872	146.67872		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		151.59421		151.59421	0.00000	151.22033	151.22033		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		154.38079		154.38079	0.00000	154.00025	154.00025		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		155.01965		155.01965	0.00000	154.62992	154.62992		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		157.76338		157.76338	0.00000	157.36634	157.36634		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		158.28056		158.28056	0.00000	157.87266	157.87266		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		117.77598		117.77598	0.00000	116.96779	116.96779		4.96	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		119.94104		119.94104	0.00000	119.11793	119.11793		5.06	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		119.29217		119.29217	0.00000	118.45131	118.45131		5.19	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		121.40253		121.40253	0.00000	120.54647	120.54647		5.14	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		120.62206		120.62206	0.00000	119.74617	119.74617		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		133.06958		133.06958	0.00000	133.08300	133.08300		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		133.22198		133.22198	0.00000	133.23506	133.23506		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		135.67161		135.67161	0.00000	135.68467	135.68467		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		135.74444		135.74444	0.00000	135.75500	135.75500		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		138.10689		138.10689	0.00000	138.11711	138.11711		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		132.74170		132.74170	0.00000	133.20477	133.20477		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		135.18185		135.18185	0.00000	135.65343	135.65343		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		135.21689		135.21689	0.00000	135.69506	135.69506		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		137.61008		137.61008	0.00000	138.09635	138.09635		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		137.52072		137.52072	0.00000	138.01150	138.01150		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		120.53788		120.53788	0.00000	120.55075	120.55075		7.06	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		122.75366		122.75366	0.00000	122.76687	122.76687		7.26	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		122.15659		122.15659	0.00000	122.16741	122.16741		7.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		124.31773		124.31773	0.00000	124.32840	124.32840		7.48	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		123.58812		123.58812	0.00000	123.59399	123.59399		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		419.38400		419.38400	0.00000	419.26800	419.26800		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		427.09200		427.09200	0.00000	426.97500	426.97500		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		434.86400		434.86400	0.00000	434.74400	434.74400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		442.65300		442.65300	0.00000	442.53000	442.53000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		450.37100		450.37100	0.00000	450.24300	450.24300		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		288.11978	288.11978	0.00000	287.75330	287.75330			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.41588	293.41588	0.00000	293.04265	293.04265			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.39419	293.39419	0.00000	293.01022	293.01022			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.58744	298.58744	0.00000	298.19617	298.19617			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.28982	298.28982	0.00000	297.88323	297.88323			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		7.60773	101.54051	0.00000	7.63459	101.44920			2.93	0.00	274,159,377.00		2,700	163,149.00
R2030	On 07/05/2026	Bond Future	0.00		7.63318	103.38260	0.00000	7.66211	103.28972			2.90	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	202.81000	0.20281	0.00000	185.22000	0.18522	202.810	2.45	0.21	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	916.09000	0.91609	0.00000	867.95000	0.86795	916.090	2.86	0.55	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	465.60000	0.46560	0.00000	499.31000	0.49931	465.600	3.08	(0.33)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.66841	101.24938	0.00000	7.69987	101.15462			2.87	0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	307.56000	0.30756	0.00000	285.53000	0.28553	307.560	2.43	0.25	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,017.92000	1.01792	0.00000	970.74000	0.97074	1,017.920	2.83	0.53	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	575.80000	0.57580	0.00000	609.12000	0.60912	575.800	3.17	(0.32)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.70845	103.01689	0.00000	7.74271	102.92023			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.77665	100.77852	0.00000	7.81432	100.67985			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		8.10938	103.66747	0.00000	8.13603	103.54016			4.44	0.00	126,992,650.75		1,225	126,512.00
R2032	On 07/05/2026	Bond Future	0.00		8.15085	101.38851	0.00000	8.17893	101.25897			4.51	0.00	0.00		0	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		8.19954		103.22827	0.00000	8.22925	103.09621			4.35	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.25973		100.87311	0.00000	8.29122	100.73847			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.34040		102.60335	0.00000	8.37389	102.46606			4.12	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 05/02/2026	Bond Future	0.00		8.27275		112.80332	0.00000	8.29416	112.68314			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.31919		109.80677	0.00000	8.34166	109.68449			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.37233		111.79920	0.00000	8.39601	111.67449			6.95	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.43597		108.71145	0.00000	8.46095	108.58430			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.51826		110.57541	0.00000	8.54470	110.44567			6.85	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 05/02/2026	Bond Future	0.00		8.64451		105.41442	0.00000	8.67106	105.24871			5.74	0.00	34,892,173.02	331	82,743.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,018.05000		1.01805	0.00000	944.33000	0.94433	1,018.050	5.53	0.50	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	258.57000		0.25857	0.00000	291.11000	0.29111	258.570	6.63	(0.16)	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	189.96000		0.18996	0.00000	215.18000	0.21518	189.960	6.88	(0.12)	0.00		0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	64.18000		0.06418	0.00000	74.14000	0.07414	64.180	7.73	(0.04)	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,987.71000		8.98771	0.00000	8,824.73000	8.82473	8,987.710	8.76	0.99	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,457.93000		10.45793	0.00000	10,293.66000	10.29366	10,457.930	9.27	0.99	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	4.15000		0.00415	0.00000	5.00000	0.00500	4.150	9.70	0.00	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,106.86000		13.10686	0.00000	12,941.48000	12.94148	13,106.860	9.85	1.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.49000		0.00049	0.00000	0.61000	0.00061	0.490	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		8.69576		102.82476	0.00000	8.72341	102.65604			6.04	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	546.57000		0.54657	0.00000	508.46000	0.50846	546.570	5.32	0.25	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,975.27000		1.97527	0.00000	1,886.81000	1.88681	1,975.270	6.12	0.56	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	736.87000		0.73687	0.00000	785.19000	0.78519	736.870	6.93	(0.25)	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,938.71000		5.93871	0.00000	5,797.35000	5.79735	5,938.710	7.78	0.86	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,041.16000		6.04116	0.00000	5,899.10000	5.89910	6,041.160	7.82	0.87	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,298.17000		6.29817	0.00000	6,154.46000	6.15446	6,298.170	7.91	0.88	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	180.40000		0.18040	0.00000	194.60000	0.19460	180.400	8.64	(0.07)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	175.21000		0.17521	0.00000	189.05000	0.18905	175.210	8.67	(0.07)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	163.08000		0.16308	0.00000	176.04000	0.17604	163.080	8.76	(0.06)	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	90.03000		0.09003	0.00000	97.57000	0.09757	90.030	9.48	(0.03)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	87.66000		0.08766	0.00000	95.01000	0.09501	87.660	9.51	(0.03)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	82.10000		0.08210	0.00000	89.02000	0.08902	82.100	9.59	(0.03)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.75360		104.69072	0.00000	8.78246	104.51886			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	793.87000		0.79387	0.00000	749.47000	0.74947	793.870	5.31	0.28	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,926.56000		1.92656	0.00000	1,847.57000	1.84757	1,926.560	5.89	0.49	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,203.78000		2.20378	0.00000	2,118.54000	2.11854	2,203.780	6.02	0.53	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,541.25000		3.54125	0.00000	3,432.66000	3.43266	3,541.250	6.57	0.66	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,211.29000		1.21129	0.00000	1,269.91000	1.26991	1,211.290	6.71	(0.31)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,928.72000		3.92872	0.00000	3,814.92000	3.81492	3,928.720	6.72	0.69	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	983.00000		0.98300	0.00000	1,032.24000	1.03224	983.000	6.99	(0.26)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	748.31000		0.74831	0.00000	787.26000	0.78726	748.310	7.37	(0.20)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	684.89000		0.68489	0.00000	720.93000	0.72093	684.890	7.50	(0.19)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	677.20000		0.67720	0.00000	712.89000	0.71289	677.200	7.51	(0.18)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	425.36000		0.42536	0.00000	449.09000	0.44909	425.360	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	385.10	0000	0.38510	0.00000	406.81	0000	0.40681	385.100	8.21	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.82	300	102.01950	0.00000	8.85	316	101.84434		6.09	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,372.37	0000	2.37237	0.00000	2,288.74	0000	2.28874	2,372.370	6.16	0.50	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,532.57	0000	1.53257	0.00000	1,594.83	0000	1.59483	1,532.570	6.86	(0.33)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	949.35	0000	0.94935	0.00000	990.81	0000	0.99081	949.350	7.54	(0.21)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.90	902	103.76996	0.00000	8.94	063	103.59141		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		9.07	772	96.26844	0.00000	9.10	422	96.09181		6.88	0.00	2,750,389,330.80	28,570	144,472.00
R2037	On 05/02/2026	Bond Future	9.65	Put	284.98	0000	0.28498	0.00000	318.18	0000	0.31818	284.980	8.62	(0.15)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	90.80	0000	0.09080	0.00000	103.48	0000	0.10348	90.800	9.77	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,199.23	0000	11.19923	0.00000	11,024.81	0000	11.02481	11,199.230	11.58	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,943.66	0000	13.94366	0.00000	13,767.44	0000	13.76744	13,943.660	11.81	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.03	0000	0.00003	0.00000	0.03	0000	0.00003	0.030	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		9.14	260	98.01489	0.00000	9.17	008	97.83518		7.02	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,280.12	0000	1.28012	0.00000	1,210.88	0000	1.21088	1,280.120	6.51	0.42	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,274.77	0000	3.27477	0.00000	3,158.28	0000	3.15828	3,274.770	7.57	0.69	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	446.74	0000	0.44674	0.00000	477.79	0000	0.47779	446.740	8.85	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,043.46	0000	11.04346	0.00000	10,874.19	0000	10.87419	11,043.460	10.64	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	5.36	0000	0.00536	0.00000	5.99	0000	0.00599	5.360	11.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.21	508	95.53358	0.00000	9.24	367	95.35043		7.31	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,922.63	0000	5.92263	0.00000	5,785.30	0000	5.78530	5,922.630	8.86	0.78	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	465.04	0000	0.46504	0.00000	489.53	0000	0.48953	465.040	10.11	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	253.70	0000	0.25370	0.00000	267.84	0000	0.26784	253.700	11.08	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.28	814	97.20094	0.00000	9.31	785	97.01436		7.24	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,417.81	0000	3.41781	0.00000	3,315.72	0000	3.31572	3,417.810	7.60	0.57	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,177.22	0000	1.17722	0.00000	1,224.55	0000	1.22455	1,177.220	8.92	(0.23)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	704.13	0000	0.70413	0.00000	734.12	0000	0.73412	704.130	9.84	(0.14)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.37	563	94.61177	0.00000	9.40	659	94.42162		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		9.17	202	116.26293	0.00000	9.19	859	116.05463		6.46	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.23	812	112.88785	0.00000	9.26	568	112.67590		7.02	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.30	991	114.93610	0.00000	9.33	856	114.72013		7.04	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.38	914	111.46203	0.00000	9.41	895	111.24193		7.12	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.48	219	113.37264	0.00000	9.51	324	113.14844		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		9.33	832	107.59991	0.00000	9.36	487	107.39592		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.40	612	104.57299	0.00000	9.43	361	104.36543		7.59	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.47	950	106.47035	0.00000	9.50	803	106.25882		7.58	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.55	980	103.35246	0.00000	9.58	942	103.13695		7.88	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.65	313	105.12423	0.00000	9.68	392	104.90472		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		9.46	738	96.66209	0.00000	9.47	331	96.61783		7.67	0.00	5,993,049.58	62	78,725.00
R2040	On 05/02/2026	Bond Future	9.05	Call	204.24	0000	0.20424	0.00000	202.47	0000	0.20247	204.240	6.70	0.14	0.00	0	13,500.00

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	9.20	Call	450.15	0.0000	0.45015	0.00000	445.52	0.0000	450.150	6.94	0.26	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Call	2,983.44	0.0000	2.98344	0.00000	2,958.20	0.0000	2,983.440	8.58	0.75	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	545.49	0.0000	0.54549	0.00000	564.51	0.0000	545.490	8.58	(0.25)	0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	172.37	0.0000	0.17237	0.00000	180.97	0.0000	172.370	9.90	(0.09)	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,408.43	0.0000	6.40843	0.00000	6,371.15	0.0000	6,408.430	10.22	0.93	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	47.04	0.0000	0.04704	0.00000	50.21	0.0000	47.040	11.30	(0.03)	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	17.80	0.0000	0.01780	0.00000	19.23	0.0000	17.800	12.32	(0.01)	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,485.3600	0.0000	15.48536	0.00000	15,441.35	0.0000	15,485.360	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			13.22	0.00	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.53794	0.00000	98.41573	0.00000	9.54407	0.00000	98.37071	7.86	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,423.55	0.0000	8.42355	0.00000	8,387.86	0.0000	8,423.550	10.83	0.89	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	93.37	0.0000	0.09337	0.00000	96.34	0.0000	93.370	12.60	(0.03)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	30.21	0.0000	0.03021	0.00000	31.40	0.0000	30.210	12.60	(0.01)	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.61577	0.00000	95.69103	0.00000	9.62214	0.00000	95.64507	8.22	0.00	0.00		0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.69340	0.00000	97.36100	0.00000	9.70003	0.00000	97.31395	8.18	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,997.03	0.0000	3.99703	0.00000	3,973.77	0.0000	3,997.030	8.49	0.59	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,252.76	0.0000	1.25276	0.00000	1,267.23	0.0000	1,252.760	9.97	(0.22)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	756.04	0.0000	0.75604	0.00000	765.79	0.0000	756.040	11.04	(0.14)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.78429	0.00000	94.52384	0.00000	9.79121	0.00000	94.47564	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		9.55907	0.00000	108.28420	0.00000	9.56503	0.00000	108.23401	7.69	0.00	0.00		0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.62803	0.00000	105.14369	0.00000	9.63418	0.00000	105.09269	8.25	0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.70207	0.00000	107.05139	0.00000	9.70845	0.00000	106.99931	8.25	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.78221	0.00000	103.81762	0.00000	9.78885	0.00000	103.76431	8.61	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.87415	0.00000	105.59718	0.00000	9.88107	0.00000	105.54261	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		9.67651	0.00000	92.41360	0.00000	9.67729	0.00000	92.40741	8.52	0.00	0.00		0	62,383.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,623.06	0.0000	3.62306	0.00000	3,627.27	0.0000	3,623.060	10.44	0.77	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,052.36	0.0000	9.05236	0.00000	9,049.35	0.0000	9,052.360	12.99	0.96	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	35.11	0.0000	0.03511	0.00000	36.89	0.0000	35.110	14.00	(0.02)	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	22.86	0.0000	0.02286	0.00000	24.15	0.0000	22.860	14.57	(0.01)	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	20.59	0.0000	0.02059	0.00000	21.77	0.0000	20.590	14.71	(0.01)	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.74581	0.00000	94.09016	0.00000	9.74661	0.00000	94.08390	8.74	0.00	0.00		0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,495.67	0.0000	1.49567	0.00000	1,504.71	0.0000	1,495.670	9.45	(0.36)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.82162	0.00000	91.41227	0.00000	9.82246	0.00000	91.40579	9.18	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.89670	0.00000	93.00749	0.00000	9.89760	0.00000	93.00065	9.15	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.98354	0.00000	90.22077	0.00000	9.98452	0.00000	90.21344	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		9.65024	0.00000	95.76958	0.00000	9.65100	0.00000	95.76315	8.67	0.00	68,858,328.02		719	235,944.00
R2048	On 05/02/2026	Bond Future	8.90	Call	26.17	0.0000	0.02617	0.00000	27.21	0.0000	26.170	7.54	0.02	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	608.14	0.0000	0.60814	0.00000	614.64	0.0000	608.140	8.37	0.28	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,556.66	0.0000	1.55666	0.00000	1,564.17	0.0000	1,556.660	9.18	0.51	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	847.08	0.0000	0.84708	0.00000	859.38	0.0000	847.080	10.04	(0.30)	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.71083	0.00000	93.06841	0.00000	9.71161	0.00000	93.06189	9.33	0.00	0.00		0	43,364.00
R2048	On 06/08/2026	Bond Future	0.00		9.77634	0.00000	94.75725	0.00000	9.77716	0.00000	94.75048	9.36	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.84851	0.00000	91.97572	0.00000	9.84938	0.00000	91.96863	9.79	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.93173	0.00000	93.55338	0.00000	9.93267	0.00000	93.54584	9.68	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2048	On 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		9.51468	124.61998	0.00000	9.51537	124.61215			8.82		0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.57219	121.01945	0.00000	9.57289	121.01160			9.50		0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.63348	123.21518	0.00000	9.63421	123.20710			9.53		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.69938	119.50771	0.00000	9.70018	119.49897			9.98		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.77457	121.55623	0.00000	9.77542	121.54707			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		8.90374	84.79276	0.00000	8.93017	84.63911			6.77		0.00	132,531,083.88	1,563	36,991.00
R209	On 07/05/2026	Bond Future	0.00		8.95936	83.17974	0.00000	8.98674	83.02340			7.16		0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.02042	84.68916	0.00000	9.04886	84.52982			7.11		0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.08872	83.01836	0.00000	9.11827	82.85603			7.28		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.17035	84.44273	0.00000	9.20111	84.27732			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		258.45238	258.45238	0.00000	258.53842	258.53842			0.00		0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		259.72621	259.72621	0.00000	259.81301	259.81301			0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.50192	264.50192	0.00000	264.58982	264.58982			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.65453	265.65453	0.00000	265.73956	265.73956			0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.27926	270.27926	0.00000	270.36488	270.36488			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		7.87082	99.57409	0.00000	7.89758	99.46679			3.84		0.00	11,451,020.35	115	16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.90094	97.82954	0.00000	7.92932	97.72038			3.84		0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.93847	99.60502	0.00000	7.96876	99.49369			3.65		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.99403	97.79601	0.00000	8.02644	97.68246			3.62		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.07432	99.47485	0.00000	8.10919	99.35905			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		9.46467	79.38492	0.00000	9.47055	79.34629			8.14		0.00	38,104,761.60	480	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.52442	77.52784	0.00000	9.53048	77.48852			8.71		0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.58937	78.93477	0.00000	9.59564	78.89462			8.73		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.66186	77.01788	0.00000	9.66836	76.97684			9.08		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.74621	78.33945	0.00000	9.75297	78.29743			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 :														3,443,371,775.00		35,765	1,736,996.00
-------------------------	--	--	--	--	--	--	--	--	--	--	--	--	--	------------------	--	--------	--------------

Grand Total:														3,443,371,775.00		35,765	1,736,996.00
--------------	--	--	--	--	--	--	--	--	--	--	--	--	--	------------------	--	--------	--------------