

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/11/2025

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	1,253.34300	1,253.34300	0.00000	1,253.80900	1,253.80900			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,276.07300	1,276.07300	0.00000	1,276.54900	1,276.54900			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,299.00000	1,299.00000	0.00000	1,299.48200	1,299.48200			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,321.98100	1,321.98100	0.00000	1,322.46800	1,322.46800			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,344.74900	1,344.74900	0.00000	1,345.24000	1,345.24000			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,594.05600	1,594.05600	0.00000	1,594.06700	1,594.06700			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,622.96500	1,622.96500	0.00000	1,622.97800	1,622.97800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,652.12500	1,652.12500	0.00000	1,652.13500	1,652.13500			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,681.35300	1,681.35300	0.00000	1,681.36000	1,681.36000			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,710.31000	1,710.31000	0.00000	1,710.31200	1,710.31200			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,343.67300	1,343.67300	0.00000	1,343.70900	1,343.70900			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,368.04100	1,368.04100	0.00000	1,368.08000	1,368.08000			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,392.62000	1,392.62000	0.00000	1,392.65700	1,392.65700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,417.25800	1,417.25800	0.00000	1,417.29200	1,417.29200			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,441.66600	1,441.66600	0.00000	1,441.69700	1,441.69700			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	9.19106	93.95592	0.00000	9.19203	93.95100			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.26944	91.88884	0.00000	9.27044	91.88391			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.35588	93.57866	0.00000	9.35696	93.57348			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.45671	91.44297	0.00000	9.45789	91.43748			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.58041	93.03287	0.00000	9.58173	93.02692			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	9.82268	91.87914	0.00000	9.82353	91.87286			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.89569	89.30311	0.00000	9.89655	89.29685			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.97239	90.94499	0.00000	9.97331	90.93839			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	10.05560	88.29104	0.00000	10.05658	88.28412			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.15002	89.82406	0.00000	10.15107	89.81677			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	1,319.05300	1,319.05300	0.00000	1,319.07900	1,319.07900			0.00	0.00	0.00	0	607.00
GOVI	On	07/05/2026	GOVI	0.00	1,342.97500	1,342.97500	0.00000	1,343.00300	1,343.00300			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,367.10400	1,367.10400	0.00000	1,367.13000	1,367.13000			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,391.29000	1,391.29000	0.00000	1,391.31300	1,391.31300			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,415.25100	1,415.25100	0.00000	1,415.27000	1,415.27000			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	144.84624	144.84624	0.00000	144.89457	144.89457			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.04839	146.04839	0.00000	146.09778	146.09778			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.73502	148.73502	0.00000	148.78503	148.78503			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.88713	149.88713	0.00000	149.93772	149.93772			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.49912	152.49912	0.00000	152.55010	152.55010			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		112.66441		112.66441	0.00000	112.77080	112.77080		2.02	0.00	0.00	0 1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.73505		114.73505	0.00000	114.84351	114.84351		1.91	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.42151		114.42151	0.00000	114.53180	114.53180		1.86	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.44716		116.44716	0.00000	116.55914	116.55914		1.75	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		116.01740		116.01740	0.00000	116.13107	116.13107		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		140.26100		140.26100	0.00000	139.94010	139.94010		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		141.27648		141.27648	0.00000	140.94972	140.94972		0.00	0.00	0.00	0 11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.87538		143.87538	0.00000	143.54236	143.54236		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		144.83806		144.83806	0.00000	144.49876	144.49876		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		147.36209		147.36209	0.00000	147.01653	147.01653		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		152.40505		152.40505	0.00000	152.40653	152.40653		0.00	0.00	0.00	0 2,762.00
I2038	On 07/05/2026	Bond Future	0.00		155.20613		155.20613	0.00000	155.20772	155.20772		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		155.86032		155.86032	0.00000	155.86187	155.86187		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		158.62042		158.62042	0.00000	158.62162	158.62162		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		159.15287		159.15287	0.00000	159.15351	159.15351		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		118.70243		118.70243	0.00000	118.70390	118.70390		4.96	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		120.88407		120.88407	0.00000	120.88574	120.88574		5.06	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		120.25216		120.25216	0.00000	120.25366	120.25366		5.19	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		122.38079		122.38079	0.00000	122.38197	122.38197		5.14	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		121.61664		121.61664	0.00000	121.61757	121.61757		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		134.90291		134.90291	0.00000	134.20967	134.20967		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		135.08830		135.08830	0.00000	134.38229	134.38229		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		137.57309		137.57309	0.00000	136.85390	136.85390		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		137.67994		137.67994	0.00000	136.94780	136.94780		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		140.07780		140.07780	0.00000	139.33232	139.33232		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		135.30616		135.30616	0.00000	134.50703	134.50703		0.00	0.00	0.00	0 11,798.00
I2050	On 07/05/2026	Bond Future	0.00		137.79277		137.79277	0.00000	136.97931	136.97931		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		137.87607		137.87607	0.00000	137.04738	137.04738		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		140.31772		140.31772	0.00000	139.47411	139.47411		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		140.27556		140.27556	0.00000	139.41688	139.41688		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		122.41316		122.41316	0.00000	121.70388	121.70388		7.06	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		124.66297		124.66297	0.00000	123.94072	123.94072		7.26	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		124.10056		124.10056	0.00000	123.36485	123.36485		7.49	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		126.29743		126.29743	0.00000	125.54846	125.54846		7.48	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		125.60154		125.60154	0.00000	124.83922	124.83922		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		422.56300		422.56300	0.00000	421.58800	421.58800		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		430.32900		430.32900	0.00000	429.33700	429.33700		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		438.16100		438.16100	0.00000	437.15000	437.15000		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		446.01200		446.01200	0.00000	444.98100	444.98100		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		453.79000		453.79000	0.00000	452.74000	452.74000		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		289.01870	289.01870	0.00000	288.42610	288.42610			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		294.33033	294.33033	0.00000	293.72706	293.72706			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		294.32590	294.32590	0.00000	293.71112	293.71112			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		299.53874	299.53874	0.00000	298.91226	298.91226			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		299.25749	299.25749	0.00000	298.61936	298.61936			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		7.59582	101.58103	0.00000	7.59085	101.59795			2.93	0.00	0.00	0.00	0	163,149.00
R2030	On 07/05/2026	Bond Future	0.00		7.62045	103.42350	0.00000	7.61507	103.44079			2.90	0.00	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	208.58000	0.20858	0.00000	213.94000	0.21394	208.580	2.45	0.22	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	934.10000	0.93410	0.00000	946.24000	0.94624	934.100	2.86	0.56	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	447.58000	0.44758	0.00000	444.40000	0.44440	447.580	3.08	(0.32)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.65436	101.29173	0.00000	7.64858	101.30916			2.87	0.00	866,753,333.61	0.00	8,557	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	315.80000	0.31580	0.00000	321.66000	0.32166	315.800	2.43	0.26	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,036.57000	1.03657	0.00000	1,047.76000	1.04776	1,036.570	2.83	0.53	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	558.40000	0.55840	0.00000	554.75000	0.55475	558.400	3.17	(0.32)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.69282	103.06102	0.00000	7.68663	103.07851			2.73	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.75901	100.82477	0.00000	7.75237	100.84219			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		8.08633	103.77775	0.00000	8.07126	103.84992			4.44	0.00	8,405,997.75	0.00	81	126,593.00
R2032	On 07/05/2026	Bond Future	0.00		8.12663	101.50041	0.00000	8.11072	101.57399			4.51	0.00	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		8.17379		103.34291	0.00000	8.15702	103.41765			4.35	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.23225		100.99079	0.00000	8.21457	101.06660			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.31092		102.72439	0.00000	8.29225	102.80114			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		8.25995		112.87525	0.00000	8.23978	112.98872			6.76	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.30582		109.87961	0.00000	8.28462	109.99524			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.35813		111.87408	0.00000	8.33586	111.99164			6.95	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.42080		108.78877	0.00000	8.39741	108.90811			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.50196		110.65550	0.00000	8.47736	110.77650			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		8.61077		105.62552	0.00000	8.61145	105.62126			5.74	0.00	35,173,298.16	333	82,504.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,112.73000		1.11273	0.00000	1,117.69000	1.11769	1,112.730		5.53	0.53	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	217.46000		0.21746	0.00000	222.88000	0.22288	217.460		6.63	(0.14)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	158.08000		0.15808	0.00000	162.61000	0.16261	158.080		6.88	(0.10)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	51.58000		0.05158	0.00000	53.76000	0.05376	51.580		7.73	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,195.36000		9.19536	0.00000	9,191.82000	9.19182	9,195.360		8.76	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,667.22000		10.66722	0.00000	10,663.35000	10.66335	10,667.220		9.27	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	3.08000		0.00308	0.00000	3.32000	0.00332	3.080		9.70	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,317.54000		13.31754	0.00000	13,313.38000	13.31338	13,317.540		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.33000		0.00033	0.00000	0.37000	0.00037	0.330		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		8.66070		103.03922	0.00000	8.66139	103.03500			6.04	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	595.55000		0.59555	0.00000	598.15000	0.59815	595.550		5.32	0.27	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,087.92000		2.08792	0.00000	2,090.53000	2.09053	2,087.920		6.12	0.58	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	675.16000		0.67516	0.00000	680.71000	0.68071	675.160		6.93	(0.24)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,117.91000		6.11791	0.00000	6,117.66000	6.11766	6,117.910		7.78	0.87	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,221.24000		6.22124	0.00000	6,220.93000	6.22093	6,221.240		7.82	0.88	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,480.35000		6.48035	0.00000	6,479.88000	6.47988	6,480.350		7.91	0.89	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	161.91000		0.16191	0.00000	164.42000	0.16442	161.910		8.64	(0.06)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	157.19000		0.15719	0.00000	159.65000	0.15965	157.190		8.67	(0.06)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	146.17000		0.14617	0.00000	148.51000	0.14851	146.170		8.76	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	80.11000		0.08011	0.00000	81.66000	0.08166	80.110		9.48	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	77.97000		0.07797	0.00000	79.49000	0.07949	77.970		9.51	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	72.97000		0.07297	0.00000	74.42000	0.07442	72.970		9.59	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.71689		104.90989	0.00000	8.71764	104.90541			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	851.10000		0.85110	0.00000	852.94000	0.85294	851.100		5.31	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,027.63000		2.02763	0.00000	2,029.42000	2.02942	2,027.630		5.89	0.51	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,312.74000		2.31274	0.00000	2,314.43000	2.31443	2,312.740		6.02	0.54	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,679.62000		3.67962	0.00000	3,680.67000	3.68067	3,679.620		6.57	0.68	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,136.35000		1.13635	0.00000	1,141.70000	1.14170	1,136.350		6.71	(0.30)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,073.66000		4.07366	0.00000	4,074.51000	4.07451	4,073.660		6.72	0.71	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	919.88000		0.91988	0.00000	924.80000	0.92480	919.880		6.99	(0.25)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	698.19000		0.69819	0.00000	702.52000	0.70252	698.190		7.37	(0.19)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	638.45000		0.63845	0.00000	642.60000	0.64260	638.450		7.50	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	631.21000		0.63121	0.00000	635.33000	0.63533	631.210		7.51	(0.17)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	394.59000		0.39459	0.00000	397.77000	0.39777	394.590		8.09	(0.11)	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	356.91	000	0.35691	0.00000	359.90	000	0.35990	356.910	8.21	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.78	452	102.24355	0.00000	8.78	535	102.23871		6.09	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,479.66	000	2.47966	0.00000	2,480.70	000	2.48070	2,479.660	6.16	0.52	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,452.85	000	1.45285	0.00000	1,457.92	000	1.45792	1,452.850	6.86	(0.32)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	895.97	000	0.89597	0.00000	900.06	000	0.90006	895.970	7.54	(0.21)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.86	855	103.99916	0.00000	8.86	947	103.99394		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		9.04	395	96.49416	0.00000	9.04	466	96.48941		6.88	0.00	2,461,855,504.08	25,513	119,318.00
R2037	On 05/02/2026	Bond Future	9.65	Put	242.23	000	0.24223	0.00000	248.38	000	0.24838	242.230	8.62	(0.13)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	74.40	000	0.07440	0.00000	77.35	000	0.07735	74.400	9.77	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,422.08	00	11.42208	0.00000	11,417.98	000	11.41798	11,422.080	11.58	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,168.85	00	14.16885	0.00000	14,164.23	000	14.16423	14,168.850	11.81	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.02	000	0.00002	0.00000	0.02	000	0.00002	0.020	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		9.10	761	98.24438	0.00000	9.10	834	98.23958		7.02	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,368.93	000	1.36893	0.00000	1,372.00	000	1.37200	1,368.930	6.51	0.44	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,423.28	000	3.42328	0.00000	3,425.22	000	3.42522	3,423.280	7.57	0.70	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	406.47	000	0.40647	0.00000	411.03	000	0.41103	406.470	8.85	(0.14)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,259.15	00	11.25915	0.00000	11,256.45	000	11.25645	11,259.150	10.64	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	4.53	000	0.00453	0.00000	4.69	000	0.00469	4.530	11.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.17	860	95.76797	0.00000	9.17	939	95.76288		7.31	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,097.74	000	6.09774	0.00000	6,097.79	000	6.09779	6,097.740	8.86	0.79	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	432.98	000	0.43298	0.00000	436.49	000	0.43649	432.980	10.11	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	234.99	000	0.23499	0.00000	237.38	000	0.23738	234.990	11.08	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.25	012	97.44042	0.00000	9.25	098	97.43499		7.24	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,548.74	000	3.54874	0.00000	3,549.62	000	3.54962	3,548.740	7.60	0.59	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,115.85	000	1.11585	0.00000	1,120.70	000	1.12070	1,115.850	8.92	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	664.92	000	0.66492	0.00000	668.61	000	0.66861	664.920	9.84	(0.14)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.33	588	94.85666	0.00000	9.33	682	94.85086		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		9.13	800	116.53044	0.00000	9.13	878	116.52430		6.46	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.20	286	113.15984	0.00000	9.20	365	113.15374		7.02	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.27	318	115.21383	0.00000	9.27	403	115.20740		7.04	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.35	084	111.74572	0.00000	9.35	176	111.73889		7.12	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.44	214	113.66277	0.00000	9.44	315	113.65544		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		9.30	427	107.86235	0.00000	9.30	506	107.85625		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.37	089	104.83985	0.00000	9.37	170	104.83370		7.59	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.44	287	106.74283	0.00000	9.44	374	106.73635		7.58	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.52	168	103.63076	0.00000	9.52	261	103.62395		7.88	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.61	337	105.40868	0.00000	9.61	439	105.40137		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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.41	802	97.03158	0.00000	9.42	907	96.94869		7.67	0.00	7,277,368.50	75	78,663.00
R2040	On 05/02/2026	Bond Future	9.05	Call	251.65	000	0.25165	0.00000	242.98	000	0.24298	251.650	6.70	0.17	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	537.63	000	0.53763	0.00000	520.78	000	0.52078	537.630	6.94	0.29	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,253.00	000	3.25300	0.00000	3,195.59	000	3.19559	3,253.000	8.58	0.79	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	445.56	000	0.44556	0.00000	471.04	000	0.47104	445.560	8.58	(0.21)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	134.59	000	0.13459	0.00000	144.79	000	0.14479	134.590	9.90	(0.07)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,748.41	000	6.74841	0.00000	6,673.59	000	6.67359	6,748.410	10.22	0.95	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	35.17	000	0.03517	0.00000	38.55	000	0.03855	35.170	11.30	(0.02)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	12.92	000	0.01292	0.00000	14.35	000	0.01435	12.920	12.32	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,854.14	000	15.85414	0.00000	15,771.46	000	15.77146	15,854.140	13.22	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		13.22	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.48693		98.79153	0.00000	9.49834		98.70729		7.86	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,750.87	000	8.75087	0.00000	8,679.29	000	8.67929	8,750.870	10.83	0.90	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	80.20	000	0.08020	0.00000	83.86	000	0.08386	80.200	12.60	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	25.27	000	0.02527	0.00000	26.66	000	0.02666	25.270	12.60	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.56282		96.07437	0.00000	9.57466		95.98846		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.63848		97.75203	0.00000	9.65077		97.66433		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,223.11	000	4.22311	0.00000	4,174.23	000	4.17423	4,223.110	8.49	0.61	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,161.08	000	1.16108	0.00000	1,183.38	000	1.18338	1,161.080	9.97	(0.21)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	697.96	000	0.69796	0.00000	712.44	000	0.71244	697.960	11.04	(0.13)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.72718		94.92290	0.00000	9.73996		94.83339		8.44	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2042	On 05/02/2026	Bond Future	0.00		9.50964		108.70188	0.00000	9.52070		108.60821		7.69	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.57698		105.56852	0.00000	9.58840		105.47326		8.25	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.64916		107.48476	0.00000	9.66100		107.38755		8.25	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.72735		104.25960	0.00000	9.73963		104.16042		8.61	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.81716		106.04817	0.00000	9.82992		105.94694		8.49	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 05/02/2026	Bond Future	0.00		9.62217		92.84637	0.00000	9.62805		92.79939		8.52	0.00	0.00	0	62,383.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,946.86	000	3.94686	0.00000	3,917.58	000	3.91758	3,946.860	10.44	0.80	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,465.88	000	9.46588	0.00000	9,422.75	000	9.42275	9,465.880	12.99	0.97	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	25.78	000	0.02578	0.00000	27.77	000	0.02777	25.780	14.00	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	16.58	000	0.01658	0.00000	17.96	000	0.01796	16.580	14.57	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	14.89	000	0.01489	0.00000	16.15	000	0.01615	14.890	14.71	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.68978		94.53040	0.00000	9.69584		94.48263		8.74	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,330.88	000	1.33088	0.00000	1,353.39	000	1.35339	1,330.880	9.45	(0.33)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.76362		91.86126	0.00000	9.76991		91.81241		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.83673		93.46525	0.00000	9.84325		93.41532		9.15	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.92138		90.68768	0.00000	9.92816		90.63657		9.47	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		9.60623		96.14341	0.00000	9.60185		96.18075		8.67	0.00	2,211,298.43	23	235,921.00
R2048	On 05/02/2026	Bond Future	8.90	Call	32.80	000	0.03280	0.00000	35.31	000	0.03531	32.800	7.54	0.03	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	702.02	000	0.70202	0.00000	722.80	000	0.72280	702.020	8.37	0.31	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,731.92	000	1.73192	0.00000	1,763.28	000	1.76328	1,731.920	9.18	0.55	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	719.21	000	0.71921	0.00000	719.07	000	0.71907	719.210	10.04	(0.27)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.66554		93.44865	0.00000	9.66103		93.48666		9.33	0.00	747,589,200.00	8,000	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.72955		95.14513	0.00000	9.72492		95.18366		9.36	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.80016		92.37127	0.00000	9.79541		92.41028		9.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.88164		93.95701	0.00000	9.87678		93.99633		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		9.45565	125.29327	0.00000	9.45632	125.28560			8.82		0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.51141	121.70456	0.00000	9.51209	121.69685			9.50		0.00	243,409,120.00	2,000	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.57075	123.91360	0.00000	9.57147	123.90554			9.53		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.63461	120.21952	0.00000	9.63538	120.21101			9.98		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.70758	122.28193	0.00000	9.70841	122.27289			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		8.87020	84.98828	0.00000	8.87086	84.98443			6.77		0.00	0.00	0	36,980.00
R209	On 07/05/2026	Bond Future	0.00		8.92464	83.37853	0.00000	8.92531	83.37469			7.16		0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.98429	84.89216	0.00000	8.98502	84.88805			7.11		0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.05107	83.22577	0.00000	9.05187	83.22136			7.28		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.13103	84.65478	0.00000	9.13190	84.65008			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		258.82132	258.82132	0.00000	258.82580	258.82580			0.00		0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.10061	260.10061	0.00000	260.10546	260.10546			0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.88509	264.88509	0.00000	264.88953	264.88953			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.04514	266.04514	0.00000	266.04913	266.04913			0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.68011	270.68011	0.00000	270.68331	270.68331			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		7.85306	99.64539	0.00000	7.84833	99.66439			3.84		0.00	2,889,716.31	29	16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.88218	97.90178	0.00000	7.87713	97.92124			3.84		0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.91830	99.67924	0.00000	7.91297	99.69887			3.65		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.97222	97.87251	0.00000	7.96660	97.89223			3.62		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.05052	99.55398	0.00000	8.04459	99.57371			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		9.42580	79.64097	0.00000	9.42654	79.63608			8.14		0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.48440	77.78825	0.00000	9.48516	77.78329			8.71		0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.54799	79.20047	0.00000	9.54879	79.19532			8.73		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.61905	77.28899	0.00000	9.61990	77.28360			9.08		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.70181	78.61627	0.00000	9.70273	78.61052			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 :												4,375,564,836.84		44,611		1,716,730.00
Grand Total:												4,375,564,836.84		44,611		1,716,730.00