

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2025

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	1,254.91300	1,254.91300	0.00000	1,255.42800	1,255.42800			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,277.60900	1,277.60900	0.00000	1,278.13500	1,278.13500			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,300.53500	1,300.53500	0.00000	1,301.06400	1,301.06400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,323.47500	1,323.47500	0.00000	1,324.00400	1,324.00400			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,346.26300	1,346.26300	0.00000	1,346.78900	1,346.78900			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,602.48100	1,602.48100	0.00000	1,601.38800	1,601.38800			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,631.46200	1,631.46200	0.00000	1,630.35300	1,630.35300			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,660.73700	1,660.73700	0.00000	1,659.60000	1,659.60000			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,690.03100	1,690.03100	0.00000	1,688.86100	1,688.86100			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,719.13100	1,719.13100	0.00000	1,717.92600	1,717.92600			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,351.81200	1,351.81200	0.00000	1,351.04200	1,351.04200			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,376.26000	1,376.26000	0.00000	1,375.47900	1,375.47900			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,400.95600	1,400.95600	0.00000	1,400.15400	1,400.15400			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,425.66800	1,425.66800	0.00000	1,424.84100	1,424.84100			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,450.21600	1,450.21600	0.00000	1,449.36200	1,449.36200			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	9.09625	94.43787	0.00000	9.11787	94.32769			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.17116	92.37517	0.00000	9.19377	92.26299			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.25339	94.07153	0.00000	9.27712	93.95711			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.35037	91.93931	0.00000	9.37529	91.82269			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.46878	93.53710	0.00000	9.49505	93.41812			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	9.70334	92.76746	0.00000	9.71439	92.68466			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.77297	90.20335	0.00000	9.78438	90.11908			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.84590	91.85941	0.00000	9.85771	91.77344			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.92556	89.21646	0.00000	9.93780	89.12874			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.01558	90.76504	0.00000	10.02829	90.67544			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	1,327.00100	1,327.00100	0.00000	1,326.30000	1,326.30000			0.00	0.00	13,270,010.00	1	608.00
GOVI	On	07/05/2026	GOVI	0.00	1,351.00100	1,351.00100	0.00000	1,350.29000	1,350.29000			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,375.24300	1,375.24300	0.00000	1,374.51300	1,374.51300			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,399.50100	1,399.50100	0.00000	1,398.74700	1,398.74700			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,423.59900	1,423.59900	0.00000	1,422.81900	1,422.81900			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	144.99945	144.99945	0.00000	144.91057	144.91057			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.19730	146.19730	0.00000	146.10695	146.10695			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.88282	148.88282	0.00000	148.79059	148.79059			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.02877	150.02877	0.00000	149.93483	149.93483			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.64188	152.64188	0.00000	152.54582	152.54582			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	Contracts	Traded	Open Interest
											Option						
I2031	On 05/02/2026	Bond Future	0.00		112.84126		112.84126	0.00000	112.84345	112.84345		2.04	0.00	0.00		0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.90969		114.90969	0.00000	114.91196	114.91196		1.93	0.00	0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.59588		114.59588	0.00000	114.59838	114.59838		1.88	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.61811		116.61811	0.00000	116.62034	116.62034		1.75	0.00	0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.18949		116.18949	0.00000	116.19208	116.19208		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		141.13466		141.13466	0.00000	140.95095	140.95095		0.00	0.00	0.00		0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		142.15929		142.15929	0.00000	141.97236	141.97236		0.00	0.00	63,403,043.34		446	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		144.77070		144.77070	0.00000	144.58010	144.58010		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		145.74072		145.74072	0.00000	145.54669	145.54669		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		148.27930		148.27930	0.00000	148.08133	148.08133		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		153.50177		153.50177	0.00000	153.34568	153.34568		0.00	0.00	0.00		0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		156.31554		156.31554	0.00000	156.15656	156.15656		0.00	0.00	0.00		0	440.00
I2038	On 06/08/2026	Bond Future	0.00		156.98577		156.98577	0.00000	156.82401	156.82401		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		159.75691		159.75691	0.00000	159.59185	159.59185		0.00	0.00	0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		160.30690		160.30690	0.00000	160.13909	160.13909		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		118.69810		118.69810	0.00000	118.69959	118.69959		4.84	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		120.87380		120.87380	0.00000	120.87546	120.87546		4.90	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		120.23811		120.23811	0.00000	120.23997	120.23997		5.04	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		122.35969		122.35969	0.00000	122.36111	122.36111		5.00	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		121.59304		121.59304	0.00000	121.59507	121.59507		5.06	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		136.09946		136.09946	0.00000	135.89979	135.89979		0.00	0.00	0.00		0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		136.30002		136.30002	0.00000	136.09693	136.09693		0.00	0.00	0.00		0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		138.80364		138.80364	0.00000	138.59647	138.59647		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		138.92385		138.92385	0.00000	138.71314	138.71314		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		141.34212		141.34212	0.00000	141.12742	141.12742		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		137.62150		137.62150	0.00000	136.45691	136.45691		0.00	0.00	0.00		0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		140.14405		140.14405	0.00000	138.95822	138.95822		0.00	0.00	0.00		0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		140.26671		140.26671	0.00000	139.05909	139.05909		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		142.74272		142.74272	0.00000	141.51330	141.51330		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		142.74089		142.74089	0.00000	141.49037	141.49037		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		123.53707		123.53707	0.00000	122.61411	122.61411		6.99	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		125.80157		125.80157	0.00000	124.86173	124.86173		7.14	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		125.25641		125.25641	0.00000	124.29949	124.29949		7.39	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		127.46663		127.46663	0.00000	126.49243	126.49243		7.38	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		126.78888		126.78888	0.00000	125.79834	125.79834		7.53	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		425.38300		425.38300	0.00000	424.54300	424.54300		0.00	0.00	0.00		0	242.00
IGOV	On 07/05/2026	Index Future	0.00		433.17900		433.17900	0.00000	432.32500	432.32500		0.00	0.00	0.00		0	8.00
IGOV	On 06/08/2026	Index Future	0.00		441.05400		441.05400	0.00000	440.18100	440.18100		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		448.93300		448.93300	0.00000	448.04200	448.04200		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		456.76100		456.76100	0.00000	455.85000	455.85000		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		290.00401	290.00401	0.00000	290.00749	290.00749			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		295.31958	295.31958	0.00000	295.32335	295.32335			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		295.32514	295.32514	0.00000	295.32913	295.32913			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		300.53883	300.53883	0.00000	300.54201	300.54201			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		300.27082	300.27082	0.00000	300.27445	300.27445			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		7.56387	101.68983	0.00000	7.55361	101.72480			2.90	0.00	234,191,678.49		2,303	163,149.00
R2030	On 07/05/2026	Bond Future	0.00		7.58757	103.52923	0.00000	7.57649	103.56490			2.88	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	258.16000	0.25816	0.00000	272.51000	0.27251	258.160	2.60	0.25	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,051.11000	1.05111	0.00000	1,079.67000	1.07967	1,051.110	3.11	0.58	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	465.28000	0.46528	0.00000	461.75000	0.46175	465.280	3.33	(0.31)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.61957	101.39670	0.00000	7.60760	101.43285			2.88	0.00	233,212,410.00		2,300	14,618.00
R2030	On 06/08/2026	Bond Future	7.21	Call	338.70000	0.33870	0.00000	352.84000	0.35284	338.700	2.43	0.27	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,089.19000	1.08919	0.00000	1,114.85000	1.11485	1,089.190	2.84	0.55	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	521.18000	0.52118	0.00000	515.84000	0.51584	521.180	3.18	(0.30)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.65709	103.16200	0.00000	7.64419	103.19849			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.72020	100.92662	0.00000	7.70619	100.96342			2.66	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		8.05431	103.93118	0.00000	8.04444	103.97854			4.42	0.00	0.00		0	126,593.00
R2032	On 07/05/2026	Bond Future	0.00		8.09395	101.65163	0.00000	8.08353	101.69991			4.52	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		8.13985		103.49425	0.00000	8.12889	103.54319			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.19771		101.13895	0.00000	8.18617	101.18851			4.33	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.27448		102.87426	0.00000	8.26232	102.92433			4.14	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		8.22789		113.05568	0.00000	8.21811	113.11080			6.79	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.27315		110.05786	0.00000	8.26286	110.11408			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.32430		112.05273	0.00000	8.31351	112.10978			6.97	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.38642		108.96425	0.00000	8.37512	109.02200			6.79	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.46587		110.83308	0.00000	8.45401	110.89152			6.89	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		8.52712		106.15136	0.00000	8.53292	106.11479			5.70	0.00	0.00	0	83,425.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,472.45000		1.47245	0.00000	1,473.89000	1.47389	1,472.450		6.03	0.61	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	183.13000		0.18313	0.00000	201.86000	0.20186	183.130		7.17	(0.11)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	133.16000		0.13316	0.00000	148.50000	0.14850	133.160		7.41	(0.09)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	43.09000		0.04309	0.00000	50.13000	0.05013	43.090		8.23	(0.03)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,719.14000		9.71914	0.00000	9,684.78000	9.68478	9,719.140		9.23	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,192.06000		11.19206	0.00000	11,156.73000	11.15673	11,192.060		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1.77000		0.00177	0.00000	2.33000	0.00233	1.770		9.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,842.80000		13.84280	0.00000	13,806.41000	13.80641	13,842.800		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.13000		0.00013	0.00000	0.20000	0.00020	0.130		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		8.57441		103.56959	0.00000	8.58044	103.53241			6.01	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	726.66000		0.72666	0.00000	727.02000	0.72702	726.660		5.28	0.32	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,382.50000		2.38250	0.00000	2,373.87000	2.37387	2,382.500		6.09	0.63	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	539.03000		0.53903	0.00000	559.19000	0.55919	539.030		6.92	(0.20)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,572.89000		6.57289	0.00000	6,548.82000	6.54882	6,572.890		7.77	0.90	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,678.19000		6.67819	0.00000	6,653.86000	6.65386	6,678.190		7.81	0.90	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,941.96000		6.94196	0.00000	6,917.00000	6.91700	6,941.960		7.90	0.91	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	123.43000		0.12343	0.00000	131.11000	0.13111	123.430		8.63	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	119.73000		0.11973	0.00000	127.24000	0.12724	119.730		8.66	(0.05)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	111.10000		0.11110	0.00000	118.21000	0.11821	111.100		8.75	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	59.93000		0.05993	0.00000	64.42000	0.06442	59.930		9.47	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	58.29000		0.05829	0.00000	62.69000	0.06269	58.290		9.50	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	54.47000		0.05447	0.00000	58.64000	0.05864	54.470		9.58	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.62734		105.44713	0.00000	8.63365	105.40915			5.93	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	998.82000		0.99882	0.00000	996.17000	0.99617	998.820		5.28	0.34	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,287.43000		2.28743	0.00000	2,278.84000	2.27884	2,287.430		5.87	0.55	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,592.20000		2.59220	0.00000	2,582.34000	2.58234	2,592.200		6.00	0.58	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,030.04000		4.03004	0.00000	4,014.88000	4.01488	4,030.040		6.55	0.71	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	963.51000		0.96351	0.00000	985.15000	0.98515	963.510		6.69	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,439.75000		4.43975	0.00000	4,423.27000	4.42327	4,439.750		6.70	0.74	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	775.63000		0.77563	0.00000	794.75000	0.79475	775.630		6.97	(0.22)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	585.75000		0.58575	0.00000	601.87000	0.60187	585.750		7.36	(0.17)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	534.74000		0.53474	0.00000	549.96000	0.54996	534.740		7.49	(0.15)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	528.74000		0.52874	0.00000	543.85000	0.54385	528.740		7.50	(0.15)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	328.10000		0.32810	0.00000	339.12000	0.33912	328.100		8.09	(0.10)	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	296.30	0000	0.29630	0.00000	306.57	0000	0.30657	296.300	8.21	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.69	209	102.78437	0.00000	8.69873	102.74539			6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,744.04	0000	2.74404	0.00000	2,733.13	0000	2.73313	2,744.040	6.13	0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,267.99	0000	1.26799	0.00000	1,289.54	0000	1.28954	1,267.990	6.84	(0.29)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	773.18	0000	0.77318	0.00000	789.18	0000	0.78918	773.180	7.52	(0.18)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.77	204	104.54847	0.00000	8.77904	104.50850			5.90	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		8.96	047	97.05521	0.00000	8.97144	96.98123			6.87	0.00	174,699,378.00	1,800	119,318.00
R2037	On 05/02/2026	Bond Future	9.65	Put	160.26	0000	0.16026	0.00000	181.50	0000	0.18150	160.260	8.64	(0.09)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	45.60	0000	0.04560	0.00000	54.21	0000	0.05421	45.600	9.79	(0.03)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,978.72	00	11.97872	0.00000	11,906.32	0000	11.90632	11,978.720	11.62	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,729.18	00	14.72918	0.00000	14,655.47	0000	14.65547	14,729.180	11.85	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.01	0000	0.00001	0.00000	0.01000	0.00001	0.010		11.85	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	0.00000	0.00000			11.85	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.02	173	98.81078	0.00000	9.03310	98.73553			6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,729.46	0000	1.72946	0.00000	1,709.45	0000	1.70945	1,729.460	6.96	0.50	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,923.78	0000	3.92378	0.00000	3,885.63	0000	3.88563	3,923.780	8.10	0.73	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	387.16	0000	0.38716	0.00000	408.79	0000	0.40879	387.160	9.36	(0.13)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,821.05	00	11.82105	0.00000	11,754.63	0000	11.75463	11,821.050	11.10	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	2.94	0000	0.00294	0.00000	3.39	0000	0.00339	2.940	11.20	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.08	975	96.34206	0.00000	9.10159	96.26529			7.27	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,536.84	0000	6.53684	0.00000	6,486.10	0000	6.48610	6,536.840	8.84	0.81	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	361.84	0000	0.36184	0.00000	377.28	0000	0.37728	361.840	10.10	(0.09)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	194.50	0000	0.19450	0.00000	204.12	0000	0.20412	194.500	11.07	(0.05)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.15	879	98.01899	0.00000	9.17111	97.94067			7.21	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,870.68	0000	3.87068	0.00000	3,834.41	0000	3.83441	3,870.680	7.57	0.62	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	977.23	0000	0.97723	0.00000	1,003.45	0000	1.00345	977.230	8.91	(0.20)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	578.29	0000	0.57829	0.00000	596.20	0000	0.59620	578.290	9.83	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.24	103	95.44443	0.00000	9.25390	95.36439			7.41	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		9.04	924	117.23260	0.00000	9.06027	117.14501			6.47	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.11	147	113.86914	0.00000	9.12291	113.78001			6.97	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.17	866	115.93303	0.00000	9.19056	115.84213			7.02	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.25	355	112.47092	0.00000	9.26594	112.37820			7.10	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.34	108	114.39963	0.00000	9.35402	114.30489			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		9.21	558	108.55038	0.00000	9.22661	108.46447			7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.27	970	105.53514	0.00000	9.29112	105.44771			7.54	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.34	871	107.44797	0.00000	9.36057	107.35878			7.56	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.42	489	104.34218	0.00000	9.43722	104.25116			7.86	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.51	302	106.13158	0.00000	9.52587	106.03861			7.75	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		9.28	331	98.05036	0.00000	9.30455	97.88872			7.69	0.00	0.00	0	78,663.00
R2040	On 05/02/2026	Bond Future	9.05	Call	447.50	0000	0.44750	0.00000	425.90	0000	0.42590	447.500	6.71	0.27	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	868.67	0000	0.86867	0.00000	827.80	0000	0.82780	868.670	6.95	0.42	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	4,074.30	0000	4.07430	0.00000	3,953.78	0000	3.95378	4,074.300	8.62	0.87	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	248.08	0000	0.24808	0.00000	289.20	0000	0.28920	248.080	8.62	(0.13)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	67.94	0000	0.06794	0.00000	83.52	0000	0.08352	67.940	9.95	(0.04)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	7,716.43	0000	7.71643	0.00000	7,567.01	0000	7.56701	7,716.430	10.27	0.97	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	16.40	0000	0.01640	0.00000	21.36	0000	0.02136	16.400	11.37	(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	5.73	0000	0.00573	0.00000	7.79	0000	0.00779	5.730	12.40	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	16,872.01	0000	16.87201	0.00000	16,710.65	0000	16.71065	16,872.010	13.31	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		13.31	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.34824		99.82394	0.00000	9.37020		99.65942		7.83	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,677.93	0000	9.67793	0.00000	9,536.26	0000	9.53626	9,677.930	10.84	0.92	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	53.85	0000	0.05385	0.00000	60.42	0000	0.06042	53.850	12.62	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	15.91	0000	0.01591	0.00000	18.31	0000	0.01831	15.910	12.62	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.41950		97.12298	0.00000	9.44227		96.95530		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.49102		98.81332	0.00000	9.51460		98.64250		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,882.30	0000	4.88230	0.00000	4,783.29	0000	4.78329	4,882.300	8.49	0.66	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	947.31	0000	0.94731	0.00000	988.90	0000	0.98890	947.310	9.99	(0.18)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	568.02	0000	0.56802	0.00000	595.36	0000	0.59536	568.020	11.07	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.57448		96.00170	0.00000	9.59896		95.82759		8.46	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		9.38007		109.80865	0.00000	9.39620		109.66992		7.72	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.44368		106.69011	0.00000	9.46034		106.54895		8.23	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.51164		108.62388	0.00000	9.52889		108.47998		8.26	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.58587		105.41255	0.00000	9.60374		105.26587		8.62	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.67078		107.22020	0.00000	9.68933		107.07058		8.52	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		9.49794		93.84749	0.00000	9.51402		93.71698		8.55	0.00	75,077,992.00	800	63,183.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,760.94	0000	4.76094	0.00000	4,669.18	0000	4.66918	4,760.940	10.50	0.87	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,439.06	0000	10.43906	0.00000	10,315.96	0000	10.31596	10,439.060	13.09	0.98	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	12.96	0000	0.01296	0.00000	16.65	0000	0.01665	12.960	14.10	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	8.17	0000	0.00817	0.00000	10.69	0000	0.01069	8.170	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	7.30	0000	0.00730	0.00000	9.60	0000	0.00960	7.300	14.82	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.56219		95.54499	0.00000	9.57876		95.41227		8.72	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	999.97	0000	0.99997	0.00000	1,054.85	0000	1.05485	999.970	9.44	(0.27)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.63212		92.89176	0.00000	9.64926		92.75645		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.70175		94.50848	0.00000	9.71947		94.37050		9.16	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.78199		91.74810	0.00000	9.80034		91.60743		9.51	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		9.47698		97.25559	0.00000	9.48792		97.16061		8.70	0.00	0.00	0	235,921.00
R2048	On 05/02/2026	Bond Future	8.90	Call	69.30	0000	0.06930	0.00000	71.86	0000	0.07186	69.300	7.56	0.05	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,080.07	0000	1.08007	0.00000	1,070.19	0000	1.07019	1,080.070	8.40	0.43	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,366.38	0000	2.36638	0.00000	2,335.90	0000	2.33590	2,366.380	9.22	0.66	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	435.71	0000	0.43571	0.00000	479.61	0000	0.47961	435.710	10.10	(0.19)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.53298		94.57636	0.00000	9.54424		94.47971		9.30	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.59319		96.29085	0.00000	9.60482		96.19223		9.37	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.66025		93.53168	0.00000	9.67225		93.43122		9.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.73729		95.13665	0.00000	9.74972		95.03410		9.71	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
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	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.33175	126.72752	0.00000	9.33749	126.66044		8.85	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.38433	123.15875	0.00000	9.39024	123.09046		9.46	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.44008	125.39103	0.00000	9.44619	125.32126		9.53	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.50060	121.71560	0.00000	9.50691	121.64444		9.98	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.56942	123.80292	0.00000	9.57597	123.73006		9.90	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		8.77661	85.53702	0.00000	8.79779	85.41243		6.76	0.00	0.00	0	36,980.00
R209	On 07/05/2026	Bond Future	0.00		8.82835	83.93306	0.00000	8.85029	83.80629		7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.88478	85.45456	0.00000	8.90757	85.32533		7.08	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		8.94869	83.79316	0.00000	8.97237	83.66148		7.25	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.02477	85.23131	0.00000	9.04943	85.09706		7.10	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		259.03815	259.03815	0.00000	258.81370	258.81370		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.30868	260.30868	0.00000	260.08045	260.08045		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.09017	265.09017	0.00000	264.85731	264.85731		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.23810	266.23810	0.00000	266.00112	266.00112		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.87402	270.87402	0.00000	270.63205	270.63205		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		7.82621	99.75330	0.00000	7.81101	99.81445		3.85	0.00	0.00	0	16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.85492	98.00687	0.00000	7.83877	98.06919		3.85	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.88995	99.78368	0.00000	7.87279	99.84697		3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.94355	97.97318	0.00000	7.92530	98.03733		3.60	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.02000	99.65557	0.00000	8.00052	99.72048		3.42	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		9.30675	80.43278	0.00000	9.31769	80.35954		8.17	0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.36231	78.59048	0.00000	9.37357	78.51599		8.68	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.42235	80.01524	0.00000	9.43399	79.93924		8.74	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.49014	78.11362	0.00000	9.50218	78.03607		9.09	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.56875	79.45441	0.00000	9.58122	79.37531		9.01	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 :												793,854,511.83		7,650	1,732,732.00
Grand Total:												793,854,511.83		7,650	1,732,732.00