

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/12/2025

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	1,255.43500	1,255.43500	0.00000	1,254.91300	1,254.91300		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,278.13900	1,278.13900	0.00000	1,277.60900	1,277.60900		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,301.07600	1,301.07600	0.00000	1,300.53500	1,300.53500		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,324.02900	1,324.02900	0.00000	1,323.47500	1,323.47500		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,346.83100	1,346.83100	0.00000	1,346.26300	1,346.26300		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,606.00200	1,606.00200	0.00000	1,602.48100	1,602.48100		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,635.04600	1,635.04600	0.00000	1,631.46200	1,631.46200		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,664.38800	1,664.38800	0.00000	1,660.73700	1,660.73700		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,693.75100	1,693.75100	0.00000	1,690.03100	1,690.03100		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,722.92000	1,722.92000	0.00000	1,719.13100	1,719.13100		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,355.06900	1,355.06900	0.00000	1,351.81200	1,351.81200		0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026			Index Future	0.00	1,379.57500	1,379.57500	0.00000	1,376.26000	1,376.26000		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,404.33300	1,404.33300	0.00000	1,400.95600	1,400.95600		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,429.10700	1,429.10700	0.00000	1,425.66800	1,425.66800		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,453.71900	1,453.71900	0.00000	1,450.21600	1,450.21600		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	9.06431	94.60096	0.00000	9.09625	94.43787		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	9.13777	92.54114	0.00000	9.17116	92.37517		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	9.21836	94.24075	0.00000	9.25339	94.07153		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.31358	92.11181	0.00000	9.35037	91.93931		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.43004	93.71291	0.00000	9.46878	93.53710		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	9.65646	93.12000	0.00000	9.70334	92.76746		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	9.72455	90.56226	0.00000	9.77297	90.20335		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	9.79585	92.22509	0.00000	9.84590	91.85941		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.87379	89.58887	0.00000	9.92556	89.21646		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.96200	91.14422	0.00000	10.01558	90.76504		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	1,330.21800	1,330.21800	0.00000	1,327.00100	1,327.00100		0.00	0.00	0.00	0	608.00
GOVI	On	07/05/2026			GOVI	0.00	1,354.27500	1,354.27500	0.00000	1,351.00100	1,351.00100		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026			GOVI	0.00	1,378.57800	1,378.57800	0.00000	1,375.24300	1,375.24300		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,402.89800	1,402.89800	0.00000	1,399.50100	1,399.50100		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,427.05900	1,427.05900	0.00000	1,423.59900	1,423.59900		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	145.22548	145.22548	0.00000	144.99945	144.99945		0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026			Bond Future	0.00	146.42729	146.42729	0.00000	146.19730	146.19730		0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026			Bond Future	0.00	149.11734	149.11734	0.00000	148.88282	148.88282		0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026			Bond Future	0.00	150.26793	150.26793	0.00000	150.02877	150.02877		0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027			Bond Future	0.00	152.88566	152.88566	0.00000	152.64188	152.64188		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		112.99	557	112.99557	0.00000	112.84126	112.84126		2.04	0.00	0.00	0 1,015.00
I2031	On 07/05/2026	Bond Future	0.00		115.06	671	115.06671	0.00000	114.90969	114.90969		1.93	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.75	630	114.75630	0.00000	114.59588	114.59588		1.88	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.78	165	116.78165	0.00000	116.61811	116.61811		1.75	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		116.35	695	116.35695	0.00000	116.18949	116.18949		1.70	0.00	0.00	0 0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		141.59	733	141.59733	0.00000	141.13466	141.13466		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		142.63	032	142.63032	0.00000	142.15929	142.15929		0.00	0.00	0.00	0 11,412.00
I2033	On 06/08/2026	Bond Future	0.00		145.25	066	145.25066	0.00000	144.77070	144.77070		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		146.22	974	146.22974	0.00000	145.74072	145.74072		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		148.77	722	148.77722	0.00000	148.27930	148.27930		0.00	0.00	0.00	0 0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		153.50	013	153.50013	0.00000	153.50177	153.50177		0.00	0.00	0.00	0 2,762.00
I2038	On 07/05/2026	Bond Future	0.00		156.31	354	156.31354	0.00000	156.31554	156.31554		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		156.98	426	156.98426	0.00000	156.98577	156.98577		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		159.75	578	159.75578	0.00000	159.75691	159.75691		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		160.30	693	160.30693	0.00000	160.30690	160.30690		0.00	0.00	0.00	0 0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		118.69	663	118.69663	0.00000	118.69810	118.69810		4.84	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		120.87	236	120.87236	0.00000	120.87380	120.87380		4.90	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		120.23	702	120.23702	0.00000	120.23811	120.23811		5.04	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		122.35	886	122.35886	0.00000	122.35969	122.35969		5.00	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		121.59	353	121.59353	0.00000	121.59304	121.59304		5.06	0.00	0.00	0 0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	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		137.51	488	137.51488	0.00000	136.09946	136.09946		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		137.74	133	137.74133	0.00000	136.30002	136.30002		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		140.27	166	140.27166	0.00000	138.80364	138.80364		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		140.41	817	140.41817	0.00000	138.92385	138.92385		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		142.86	300	142.86300	0.00000	141.34212	141.34212		0.00	0.00	0.00	0 0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		137.85	448	137.85448	0.00000	137.62150	137.62150		0.00	0.00	0.00	0 11,798.00
I2050	On 07/05/2026	Bond Future	0.00		140.38	122	140.38122	0.00000	140.14405	140.14405		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		140.50	853	140.50853	0.00000	140.26671	140.26671		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		142.98	913	142.98913	0.00000	142.74272	142.74272		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		142.99	262	142.99262	0.00000	142.74089	142.74089		0.00	0.00	0.00	0 0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		124.26	147	124.26147	0.00000	123.53707	123.53707		6.99	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		126.53	893	126.53893	0.00000	125.80157	125.80157		7.14	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		126.00	794	126.00794	0.00000	125.25641	125.25641		7.39	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		128.23	164	128.23164	0.00000	127.46663	127.46663		7.38	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		127.56	878	127.56878	0.00000	126.78888	126.78888		7.53	0.00	0.00	0 0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	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		426.75	700	426.75700	0.00000	425.38300	425.38300		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		434.57	900	434.57900	0.00000	433.17900	433.17900		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		442.47	900	442.47900	0.00000	441.05400	441.05400		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		450.38	500	450.38500	0.00000	448.93300	448.93300		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		458.24	000	458.24000	0.00000	456.76100	456.76100		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		291.39957	291.39957	0.00000	290.00401	290.00401			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		296.74054	296.74054	0.00000	295.31958	295.31958			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		296.77242	296.77242	0.00000	295.32514	295.32514			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		302.01267	302.01267	0.00000	300.53883	300.53883			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		301.77198	301.77198	0.00000	300.27082	300.27082			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		7.56884	101.67290	0.00000	7.56387	101.68983			2.90	0.00	142,647,078.70		1,403	164,146.00
R2030	On 07/05/2026	Bond Future	0.00		7.59295	103.51192	0.00000	7.58757	103.52923			2.88	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	252.13000	0.25213	0.00000	258.16000	0.25816	252.130	2.60	0.24	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,038.49000	1.03849	0.00000	1,051.11000	1.05111	1,038.490	3.11	0.58	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	468.17000	0.46817	0.00000	465.28000	0.46528	468.170	3.33	(0.32)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.62535	101.37925	0.00000	7.61957	101.39670			2.88	0.00	101,379,250.00		1,000	15,618.00
R2030	On 06/08/2026	Bond Future	7.21	Call	332.58000	0.33258	0.00000	338.70000	0.33870	332.580	2.43	0.27	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,077.71000	1.07771	0.00000	1,089.19000	1.08919	1,077.710	2.84	0.55	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	524.62000	0.52462	0.00000	521.18000	0.52118	524.620	3.18	(0.31)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.66327	103.14453	0.00000	7.65709	103.16200			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.72684	100.90919	0.00000	7.72020	100.92662			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		8.03300	104.03346	0.00000	8.05431	103.93118			4.42	0.00	42,237,584.76		406	126,987.00
R2032	On 07/05/2026	Bond Future	0.00		8.07150	101.75568	0.00000	8.09395	101.65163			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		8.11610		103.60033	0.00000	8.13985	103.49425			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.17253		101.24713	0.00000	8.19771	101.13895			4.33	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.24768		102.98466	0.00000	8.27448	102.87426			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		8.21177		113.14655	0.00000	8.22789	113.05568			6.79	0.00	113,146.55	1	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.25624		110.15027	0.00000	8.27315	110.05786			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.30647		112.14703	0.00000	8.32430	112.05273			6.97	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.36760		109.06046	0.00000	8.38642	108.96425			6.79	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.44593		110.93136	0.00000	8.46587	110.83308			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		8.49040		106.38332	0.00000	8.52712	106.15136			5.70	0.00	281,171,114.76	2,643	81,685.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,609.52000		1.60952	0.00000	1,472.45000	1.47245	1,609.520		6.03	0.64	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	153.75000		0.15375	0.00000	183.13000	0.18313	153.750		7.17	(0.10)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	110.93000		0.11093	0.00000	133.16000	0.13316	110.930		7.41	(0.07)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	35.01000		0.03501	0.00000	43.09000	0.04309	35.010		8.23	(0.02)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,949.12000		9.94912	0.00000	9,719.14000	9.71914	9,949.120		9.23	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,423.02000		11.42302	0.00000	11,192.06000	11.19206	11,423.020		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1.34000		0.00134	0.00000	1.77000	0.00177	1.340		9.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,074.64000		14.07464	0.00000	13,842.80000	13.84280	14,074.640		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.10000		0.00010	0.00000	0.13000	0.00013	0.100		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		8.53619		103.80566	0.00000	8.57441	103.56959			6.01	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	800.35000		0.80035	0.00000	726.66000	0.72666	800.350		5.28	0.34	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,529.66000		2.52966	0.00000	2,382.50000	2.38250	2,529.660		6.09	0.66	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	489.22000		0.48922	0.00000	539.03000	0.53903	489.220		6.92	(0.19)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,782.43000		6.78243	0.00000	6,572.89000	6.57289	6,782.430		7.77	0.90	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,888.47000		6.88847	0.00000	6,678.19000	6.67819	6,888.470		7.81	0.91	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,153.98000		7.15398	0.00000	6,941.96000	6.94196	7,153.980		7.90	0.91	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	110.46000		0.11046	0.00000	123.43000	0.12343	110.460		8.63	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	107.12000		0.10712	0.00000	119.73000	0.11973	107.120		8.66	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	99.34000		0.09934	0.00000	111.10000	0.11110	99.340		8.75	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	53.36000		0.05336	0.00000	59.93000	0.05993	53.360		9.47	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	51.90000		0.05190	0.00000	58.29000	0.05829	51.900		9.50	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	48.47000		0.04847	0.00000	54.47000	0.05447	48.470		9.58	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.58745		105.68764	0.00000	8.62734	105.44713			5.93	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,078.59000		1.07859	0.00000	998.82000	0.99882	1,078.590		5.28	0.36	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,417.51000		2.41751	0.00000	2,287.43000	2.28743	2,417.510		5.87	0.57	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,730.76000		2.73076	0.00000	2,592.20000	2.59220	2,730.760		6.00	0.60	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,198.87000		4.19887	0.00000	4,030.04000	4.03004	4,198.870		6.55	0.73	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	897.62000		0.89762	0.00000	963.51000	0.96351	897.620		6.69	(0.25)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,615.07000		4.61507	0.00000	4,439.75000	4.43975	4,615.070		6.70	0.75	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	721.20000		0.72120	0.00000	775.63000	0.77563	721.200		6.97	(0.21)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	543.50000		0.54350	0.00000	585.75000	0.58575	543.500		7.36	(0.16)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	495.88000		0.49588	0.00000	534.74000	0.53474	495.880		7.49	(0.14)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	490.28000		0.49028	0.00000	528.74000	0.52874	490.280		7.50	(0.14)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	303.24000		0.30324	0.00000	328.10000	0.32810	303.240		8.09	(0.09)	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	273.69	0000	0.27369	0.00000	296.30	0000	0.29630	273.690	8.21	(0.08)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.65	044	103.02929	0.00000	8.69	209	102.78437		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,877.94	000	2.87794	0.00000	2,744.04	000	2.74404	2,877.940	6.13	0.57	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,195.41	000	1.19541	0.00000	1,267.99	000	1.26799	1,195.410	6.84	(0.28)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	726.37	000	0.72637	0.00000	773.18	000	0.77318	726.370	7.52	(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.72	843	104.79797	0.00000	8.77	204	104.54847		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		8.92	384	97.30278	0.00000	8.96	047	97.05521		6.87	0.00	146,440,683.90	1,505	120,035.00
R2037	On 05/02/2026	Bond Future	9.65	Put	134.11	000	0.13411	0.00000	160.26	000	0.16026	134.110	8.64	(0.08)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	37.15	000	0.03715	0.00000	45.60	000	0.04560	37.150	9.79	(0.02)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,225.14	000	12.22514	0.00000	11,978.72	000	11.97872	12,225.140	11.62	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,976.58	000	14.97658	0.00000	14,729.18	000	14.72918	14,976.580	11.85	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.01	000	0.00001		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	0.00	000	0.00000		11.85	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.98	374	99.06276	0.00000	9.02	173	98.81078		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,851.60	000	1.85160	0.00000	1,729.46	000	1.72946	1,851.600	6.96	0.52	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,104.43	000	4.10443	0.00000	3,923.78	000	3.92378	4,104.430	8.10	0.75	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	352.89	000	0.35289	0.00000	387.16	000	0.38716	352.890	9.36	(0.12)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,061.89	000	12.06189	0.00000	11,821.05	000	11.82105	12,061.890	11.10	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	2.51	000	0.00251	0.00000	2.94	000	0.00294	2.510	11.20	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.05	024	96.59883	0.00000	9.08	975	96.34206		7.27	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,743.00	0000	6.74300	0.00000	6,536.84	000	6.53684	6,743.000	8.84	0.82	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	335.96	000	0.33596	0.00000	361.84	000	0.36184	335.960	10.10	(0.09)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	180.02	000	0.18002	0.00000	194.50	000	0.19450	180.020	11.07	(0.05)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.11	775	98.28050	0.00000	9.15	879	98.01899		7.21	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,030.44	000	4.03044	0.00000	3,870.68	000	3.87068	4,030.440	7.57	0.63	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	922.73	000	0.92273	0.00000	977.23	000	0.97723	922.730	8.91	(0.19)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	544.66	000	0.54466	0.00000	578.29	000	0.57829	544.660	9.83	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.19	831	95.71074	0.00000	9.24	103	95.44443		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		9.01	767	117.48383	0.00000	9.04	924	117.23260		6.47	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.07	873	114.12478	0.00000	9.11	147	113.86914		6.97	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.14	463	116.19355	0.00000	9.17	866	115.93303		7.02	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.21	817	112.73628	0.00000	9.25	355	112.47092		7.10	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.30	425	114.66987	0.00000	9.34	108	114.39963		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		9.19	429	108.71650	0.00000	9.21	558	108.55038		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.25	767	105.70410	0.00000	9.27	970	105.53514		7.54	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.32	585	107.62019	0.00000	9.34	871	107.44797		7.56	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.40	115	104.51773	0.00000	9.42	489	104.34218		7.86	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.48	834	106.31048	0.00000	9.51	302	106.13158		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		9.22	621	98.48682	0.00000	9.28	331	98.05036		7.69	0.00	93,562,479.00	950	78,663.00
R2040	On 05/02/2026	Bond Future	9.05	Call	567.66	000	0.56766	0.00000	447.50	000	0.44750	567.660	6.71	0.32	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,055.64	000	1.05564	0.00000	868.67	000	0.86867	1,055.640	6.95	0.48	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	4,452.36	000	4.45236	0.00000	4,074.30	000	4.07430	4,452.360	8.62	0.89	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	189.68	000	0.18968	0.00000	248.08	000	0.24808	189.680	8.62	(0.11)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	50.12	000	0.05012	0.00000	67.94	000	0.06794	50.120	9.95	(0.03)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,139.55	000	8.13955	0.00000	7,716.43	000	7.71643	8,139.550	10.27	0.98	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	11.75	000	0.01175	0.00000	16.40	000	0.01640	11.750	11.37	(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	4.03	000	0.00403	0.00000	5.73	000	0.00573	4.030	12.40	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,308.2800		17.30828	0.00000	16,872.01	000	16.87201	17,308.280	13.31	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		13.31	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.28920		100.26822	0.00000	9.34824		99.82394		7.83	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,087.3600		10.08736	0.00000	9,677.93	000	9.67793	10,087.360	10.84	0.93	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	45.54	000	0.04554	0.00000	53.85	000	0.05385	45.540	12.62	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	13.12	000	0.01312	0.00000	15.91	000	0.01591	13.120	12.62	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.35833		97.57551	0.00000	9.41950		97.12298		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.42772		99.27404	0.00000	9.49102		98.81332		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,187.12	000	5.18712	0.00000	4,882.30	000	4.88230	5,187.120	8.49	0.68	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	865.42	000	0.86542	0.00000	947.31	000	0.94731	865.420	9.99	(0.16)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	517.73	000	0.51773	0.00000	568.02	000	0.56802	517.730	11.07	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.50886		96.47064	0.00000	9.57448		96.00170		8.46	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		9.32809		110.25755	0.00000	9.38007		109.80865		7.72	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.38998		107.14701	0.00000	9.44368		106.69011		8.23	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.45609		109.08929	0.00000	9.51164		108.62388		8.26	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.52840		105.88635	0.00000	9.58587		105.41255		8.62	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.61125		107.70252	0.00000	9.67078		107.22020		8.52	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		9.45118		94.22859	0.00000	9.49794		93.84749		8.55	0.00	51,825,724.50	550	62,633.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,089.17	000	5.08917	0.00000	4,760.94	000	4.76094	5,089.170	10.50	0.89	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,813.1800		10.81318	0.00000	10,439.06	000	10.43906	10,813.180	13.09	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	9.87	000	0.00987	0.00000	12.96	000	0.01296	9.870	14.10	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	6.17	000	0.00617	0.00000	8.17	000	0.00817	6.170	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	5.51	000	0.00551	0.00000	7.30	000	0.00730	5.510	14.82	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.51396		95.93294	0.00000	9.56219		95.54499		8.72	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	894.07	000	0.89407	0.00000	999.97	000	0.99997	894.070	9.44	(0.25)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.58228		93.28694	0.00000	9.63212		92.89176		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.65032		94.91073	0.00000	9.70175		94.50848		9.16	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.72881		92.15762	0.00000	9.78199		91.74810		9.51	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		9.42515		97.70766	0.00000	9.47698		97.25559		8.70	0.00	1,566,253,789.80	16,030	243,869.00
R2048	On 05/02/2026	Bond Future	8.90	Call	93.93	000	0.09393	0.00000	69.30	000	0.06930	93.930	7.56	0.07	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,275.72	000	1.27572	0.00000	1,080.07	000	1.08007	1,275.720	8.40	0.48	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,664.16	000	2.66416	0.00000	2,366.38	000	2.36638	2,664.160	9.22	0.70	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	349.97	000	0.34997	0.00000	435.71	000	0.43571	349.970	10.10	(0.16)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.47963		95.03652	0.00000	9.53298		94.57636		9.30	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.53819		96.75952	0.00000	9.59319		96.29085		9.37	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.60354		94.00882	0.00000	9.66025		93.53168		9.80	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						
R2048	On 04/02/2027	Bond Future	0.00		9.67873		95.62227	0.00000	9.73729	95.13665			9.71	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		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		9.28003		127.33479	0.00000	9.33175	126.72752			8.85	0.00	329,669,771.31	2,589	30,206.00
R2053	On 07/05/2026	Bond Future	0.00		9.33109		123.77687	0.00000	9.38433	123.15875			9.46	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.38522		126.02056	0.00000	9.44008	125.39103			9.53	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.44405		122.35653	0.00000	9.50060	121.71560			9.98	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.51108		124.45518	0.00000	9.56942	123.80292			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		8.74519		85.72228	0.00000	8.77661	85.53702			6.76	0.00	0.00	0	36,980.00
R209	On 07/05/2026	Bond Future	0.00		8.79579		84.12164	0.00000	8.82835	83.93306			7.11	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.85098		85.64669	0.00000	8.88478	85.45456			7.08	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		8.91357		83.98893	0.00000	8.94869	83.79316			7.25	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.98825		85.43064	0.00000	9.02477	85.23131			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		259.03334		259.03334	0.00000	259.03815	259.03815			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.30333		260.30333	0.00000	260.30868	260.30868			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.08521		265.08521	0.00000	265.09017	265.09017			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.23399		266.23399	0.00000	266.23810	266.23810			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.87070		270.87070	0.00000	270.87402	270.87402			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		7.81527		99.79731	0.00000	7.82621	99.75330			3.85	0.00	8,782,163.28	88	16,500.00
R213	On 07/05/2026	Bond Future	0.00		7.84333		98.05159	0.00000	7.85492	98.00687			3.85	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.87755		99.82941	0.00000	7.88995	99.78368			3.67	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.93024		98.01996	0.00000	7.94355	97.97318			3.60	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.00563		99.70345	0.00000	8.02000	99.65557			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		9.26002		80.74674	0.00000	9.30675	80.43278			8.17	0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.31416		78.91011	0.00000	9.36231	78.59048			8.68	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.37267		80.34078	0.00000	9.42235	80.01524			8.74	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.43887		78.44506	0.00000	9.49014	78.11362			9.09	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.51575		79.79185	0.00000	9.56875	79.45441			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 :													2,764,082,786.56			27,165	1,743,999.00
Grand Total:													2,764,082,786.56			27,165	1,743,999.00