

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2025

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	1,260.04100	1,260.04100	0.00000	1,255.43500	1,255.43500		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,282.82700	1,282.82700	0.00000	1,278.13900	1,278.13900		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,305.85100	1,305.85100	0.00000	1,301.07600	1,301.07600		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,328.89100	1,328.89100	0.00000	1,324.02900	1,324.02900		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,351.78100	1,351.78100	0.00000	1,346.83100	1,346.83100		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,619.64900	1,619.64900	0.00000	1,606.00200	1,606.00200		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,648.93800	1,648.93800	0.00000	1,635.04600	1,635.04600		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,678.53200	1,678.53200	0.00000	1,664.38800	1,664.38800		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,708.14800	1,708.14800	0.00000	1,693.75100	1,693.75100		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,737.57100	1,737.57100	0.00000	1,722.92000	1,722.92000		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,366.15200	1,366.15200	0.00000	1,355.06900	1,355.06900		0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026			Index Future	0.00	1,390.85700	1,390.85700	0.00000	1,379.57500	1,379.57500		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,415.81900	1,415.81900	0.00000	1,404.33300	1,404.33300		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,440.80000	1,440.80000	0.00000	1,429.10700	1,429.10700		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,465.61700	1,465.61700	0.00000	1,453.71900	1,453.71900		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	8.91709	95.35743	0.00000	9.06431	94.60096		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	8.98381	93.31134	0.00000	9.13777	92.54114		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	9.05695	95.02562	0.00000	9.21836	94.24075		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.14421	92.91128	0.00000	9.31358	92.11181		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.25181	94.52725	0.00000	9.43004	93.71291		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	9.50582	94.26676	0.00000	9.65646	93.12000		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	9.56898	91.72988	0.00000	9.72455	90.56226		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	9.63510	93.41462	0.00000	9.79585	92.22509		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.70758	90.80017	0.00000	9.87379	89.58887		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.79002	92.37756	0.00000	9.96200	91.14422		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	1,340.91600	1,340.91600	0.00000	1,330.21800	1,330.21800		0.00	0.00	241,364,880.00	18	626.00
GOVI	On	07/05/2026			GOVI	0.00	1,365.16500	1,365.16500	0.00000	1,354.27500	1,354.27500		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026			GOVI	0.00	1,389.66600	1,389.66600	0.00000	1,378.57800	1,378.57800		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,414.18500	1,414.18500	0.00000	1,402.89800	1,402.89800		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,438.54400	1,438.54400	0.00000	1,427.05900	1,427.05900		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	144.98865	144.98865	0.00000	145.22548	145.22548		0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026			Bond Future	0.00	146.18578	146.18578	0.00000	146.42729	146.42729		0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026			Bond Future	0.00	148.87216	148.87216	0.00000	149.11734	149.11734		0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026			Bond Future	0.00	150.01942	150.01942	0.00000	150.26793	150.26793		0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027			Bond Future	0.00	152.63427	152.63427	0.00000	152.88566	152.88566		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		112.91062		112.91062	0.00000	112.99557	112.99557		2.04		0.00		0.00	0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.98001		114.98001	0.00000	115.06671	115.06671		1.93		0.00		0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.66843		114.66843	0.00000	114.75630	114.75630		1.88		0.00		0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.69316		116.69316	0.00000	116.78165	116.78165		1.75		0.00		0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.26768		116.26768	0.00000	116.35695	116.35695		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		141.73095		141.73095	0.00000	141.59733	141.59733		0.00		0.00		0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		142.76604		142.76604	0.00000	142.63032	142.63032		0.00		0.00	117,068,152.80		820	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.38966		145.38966	0.00000	145.25066	145.25066		0.00		0.00		0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.37215		146.37215	0.00000	146.22974	146.22974		0.00		0.00		0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		148.92358		148.92358	0.00000	148.77722	148.77722		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		155.24223		155.24223	0.00000	153.50013	153.50013		0.00		0.00	96,250,182.60		620	2,539.00
I2038	On 07/05/2026	Bond Future	0.00		158.08740		158.08740	0.00000	156.31354	156.31354		0.00		0.00	8,220,544.80		52	440.00
I2038	On 06/08/2026	Bond Future	0.00		158.79142		158.79142	0.00000	156.98426	156.98426		0.00		0.00		0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		161.59614		161.59614	0.00000	159.75578	159.75578		0.00		0.00		0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.18059		162.18059	0.00000	160.30693	160.30693		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		120.29831		120.29831	0.00000	118.69663	118.69663		4.84		0.00		0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		122.50315		122.50315	0.00000	120.87236	120.87236		4.90		0.00		0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		121.89834		121.89834	0.00000	120.23702	120.23702		5.04		0.00		0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		124.05043		124.05043	0.00000	122.35886	122.35886		5.00		0.00		0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		123.31530		123.31530	0.00000	121.59353	121.59353		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		137.91784		137.91784	0.00000	137.51488	137.51488		0.00		0.00		0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		138.15134		138.15134	0.00000	137.74133	137.74133		0.00		0.00		0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		140.68982		140.68982	0.00000	140.27166	140.27166		0.00		0.00		0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		140.84485		140.84485	0.00000	140.41817	140.41817		0.00		0.00		0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		143.29851		143.29851	0.00000	142.86300	142.86300		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		138.55589		138.55589	0.00000	137.85448	137.85448		0.00		0.00	44,337,884.80		320	11,638.00
I2050	On 07/05/2026	Bond Future	0.00		141.09512		141.09512	0.00000	140.38122	140.38122		0.00		0.00		0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		141.23621		141.23621	0.00000	140.50853	140.50853		0.00		0.00		0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		143.73079		143.73079	0.00000	142.98913	142.98913		0.00		0.00		0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		143.74822		143.74822	0.00000	142.99262	142.99262		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		124.98767		124.98767	0.00000	124.26147	124.26147		6.99		0.00		0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.27840		127.27840	0.00000	126.53893	126.53893		7.14		0.00		0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		126.76121		126.76121	0.00000	126.00794	126.00794		7.39		0.00		0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		128.99939		128.99939	0.00000	128.23164	128.23164		7.38		0.00		0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.35067		128.35067	0.00000	127.56878	127.56878		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		429.98900		429.98900	0.00000	426.75700	426.75700		0.00		0.00	42,998,900.00		10	252.00
IGOV	On 07/05/2026	Index Future	0.00		437.86900		437.86900	0.00000	434.57900	434.57900		0.00		0.00		0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		445.83000		445.83000	0.00000	442.47900	442.47900		0.00		0.00		0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		453.79700		453.79700	0.00000	450.38500	450.38500		0.00		0.00		0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		461.71300		461.71300	0.00000	458.24000	458.24000		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		291.38728	291.38728	0.00000	291.39957	291.39957			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		296.72762	296.72762	0.00000	296.74054	296.74054			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		296.76056	296.76056	0.00000	296.77242	296.77242			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		302.00272	302.00272	0.00000	302.01267	302.01267			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		301.76425	301.76425	0.00000	301.77198	301.77198			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		7.50481	101.89133	0.00000	7.56884	101.67290			2.90	0.00	0.00	0.00	0	164,146.00
R2030	On 07/05/2026	Bond Future	0.00		7.52399	103.73408	0.00000	7.59295	103.51192			2.88	0.00	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21 Call		308.97000	0.30897	0.00000	252.13000	0.25213	308.970	2.60	0.28	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,168.22000	1.16822	0.00000	1,038.49000	1.03849	1,168.220	3.11	0.62	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		399.17000	0.39917	0.00000	468.17000	0.46817	399.170	3.33	(0.28)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.55034	101.60598	0.00000	7.62535	101.37925			2.88	0.00	290,897,920.74	2,863	18,481.00	
R2030	On 06/08/2026	Bond Future	7.21 Call		396.85000	0.39685	0.00000	332.58000	0.33258	396.850	2.43	0.31	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,204.24000	1.20424	0.00000	1,077.71000	1.07771	1,204.240	2.84	0.59	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		456.84000	0.45684	0.00000	524.62000	0.52462	456.840	3.18	(0.28)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.58151	103.37601	0.00000	7.66327	103.14453			2.73	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.63689	101.14568	0.00000	7.72684	100.90919			2.66	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		7.92256	104.56557	0.00000	8.03300	104.03346			4.42	0.00	4,287,188.37	41	126,946.00	
R2032	On 07/05/2026	Bond Future	0.00		7.95513	102.29717	0.00000	8.07150	101.75568			4.52	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		7.99303		104.15221	0.00000	8.11610	103.60033			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.04218		101.80944	0.00000	8.17253	101.24713			4.33	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.10917		103.55763	0.00000	8.24768	102.98466			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		8.09627		113.80043	0.00000	8.21177	113.14655			6.79	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.13499		110.81579	0.00000	8.25624	110.15027			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.17883		112.82519	0.00000	8.30647	112.14703			6.97	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.23309		109.75129	0.00000	8.36760	109.06046			6.79	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.30380		111.63517	0.00000	8.44593	110.93136			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		8.35987		107.21343	0.00000	8.49040	106.38332			5.70	0.00	0.00	0	81,685.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,180.62000		2.18062	0.00000	1,609.52000	1.60952	2,180.620		6.03	0.75	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	84.68000		0.08468	0.00000	153.75000	0.15375	84.680		7.17	(0.06)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	60.08000		0.06008	0.00000	110.93000	0.11093	60.080		7.41	(0.04)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	18.05000		0.01805	0.00000	35.01000	0.03501	18.050		8.23	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,775.44000		10.77544	0.00000	9,949.12000	9.94912	10,775.440		9.23	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,251.29000		12.25129	0.00000	11,423.02000	11.42302	12,251.290		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.61000		0.00061	0.00000	1.34000	0.00134	0.610		9.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,904.55000		14.90455	0.00000	14,074.64000	14.07464	14,904.550		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.04000		0.00004	0.00000	0.10000	0.00010	0.040		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		8.40034		104.65051	0.00000	8.53619	103.80566			6.01	0.00	8,372,040.80	80	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,121.69000		1.12169	0.00000	800.35000	0.80035	1,121.690		5.28	0.43	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,109.38000		3.10938	0.00000	2,529.66000	2.52966	3,109.380		6.09	0.73	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	347.64000		0.34764	0.00000	489.22000	0.48922	347.640		6.92	(0.14)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,554.85000		7.55485	0.00000	6,782.43000	6.78243	7,554.850		7.77	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,663.02000		7.66302	0.00000	6,888.47000	6.88847	7,663.020		7.81	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,933.54000		7.93354	0.00000	7,153.98000	7.15398	7,933.540		7.90	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	76.41000		0.07641	0.00000	110.46000	0.11046	76.410		8.63	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	74.07000		0.07407	0.00000	107.12000	0.10712	74.070		8.66	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	68.63000		0.06863	0.00000	99.34000	0.09934	68.630		8.75	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	36.69000		0.03669	0.00000	53.36000	0.05336	36.690		9.47	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	35.68000		0.03568	0.00000	51.90000	0.05190	35.680		9.50	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	33.32000		0.03332	0.00000	48.47000	0.04847	33.320		9.58	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.44568		106.54839	0.00000	8.58745	105.68764			5.93	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,411.41000		1.41141	0.00000	1,078.59000	1.07859	1,411.410		5.28	0.43	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,929.87000		2.92987	0.00000	2,417.51000	2.41751	2,929.870		5.87	0.63	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,272.05000		3.27205	0.00000	2,730.76000	2.73076	3,272.050		6.00	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,840.68000		4.84068	0.00000	4,198.87000	4.19887	4,840.680		6.55	0.77	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	697.48000		0.69748	0.00000	897.62000	0.89762	697.480		6.69	(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,277.91000		5.27791	0.00000	4,615.07000	4.61507	5,277.910		6.70	0.80	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	557.75000		0.55775	0.00000	721.20000	0.72120	557.750		6.97	(0.17)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	418.39000		0.41839	0.00000	543.50000	0.54350	418.390		7.36	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	381.29000		0.38129	0.00000	495.88000	0.49588	381.290		7.49	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	376.93000		0.37693	0.00000	490.28000	0.49028	376.930		7.50	(0.11)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	231.54000		0.23154	0.00000	303.24000	0.30324	231.540		8.09	(0.07)	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	208.73	000	0.20873	0.00000	273.69	000	0.27369	208.730	8.21	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.50	243	103.90590	0.00000	8.65	044	103.02929		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,397.94	000	3.39794	0.00000	2,877.94	000	2.87794	3,397.940	6.13	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	968.49	000	0.96849	0.00000	1,195.41	000	1.19541	968.490	6.84	(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	583.23	000	0.58323	0.00000	726.37	000	0.72637	583.230	7.52	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.57	352	105.69067	0.00000	8.72	843	104.79797		5.90	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		8.78	333	98.26038	0.00000	8.92	384	97.30278		6.87	0.00	0.00	0	120,035.00
R2037	On 05/02/2026	Bond Future	9.65	Put	70.15	000	0.07015	0.00000	134.11	000	0.13411	70.150	8.64	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	18.44	000	0.01844	0.00000	37.15	000	0.03715	18.440	9.79	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,180.51	00	13.18051	0.00000	12,225.14	000	12.22514	13,180.510	11.62	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,933.90	00	15.93390	0.00000	14,976.58	000	14.97658	15,933.900	11.85	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.85	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		11.85	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.83	803	100.03745	0.00000	8.98	374	99.06276		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,393.02	000	2.39302	0.00000	1,851.60	000	1.85160	2,393.020	6.96	0.60	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,855.12	000	4.85512	0.00000	4,104.43	000	4.10443	4,855.120	8.10	0.80	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	250.91	000	0.25091	0.00000	352.89	000	0.35289	250.910	9.36	(0.09)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,005.55	00	13.00555	0.00000	12,061.89	000	12.06189	13,005.550	11.10	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.50	000	0.00150	0.00000	2.51	000	0.00251	1.500	11.20	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.89	878	97.59169	0.00000	9.05	024	96.59883		7.27	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,573.83	000	7.57383	0.00000	6,743.00	000	6.74300	7,573.830	8.84	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	255.90	000	0.25590	0.00000	335.96	000	0.33596	255.900	10.10	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	136.42	000	0.13642	0.00000	180.02	000	0.18002	136.420	11.07	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.96	049	99.29143	0.00000	9.11	775	98.28050		7.21	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,693.05	000	4.69305	0.00000	4,030.44	000	4.03044	4,693.050	7.57	0.68	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	742.61	000	0.74261	0.00000	922.73	000	0.92273	742.610	8.91	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	435.97	000	0.43597	0.00000	544.66	000	0.54466	435.970	9.83	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.03	466	96.74010	0.00000	9.19	831	95.71074		7.41	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		8.87	696	118.61311	0.00000	9.01	767	117.48383		6.47	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.93	278	115.27428	0.00000	9.07	873	114.12478		6.97	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.99	303	117.36446	0.00000	9.14	463	116.19355		7.02	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.06	064	113.92856	0.00000	9.21	817	112.73628		7.10	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.14	033	115.88382	0.00000	9.30	425	114.66987		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		9.05	368	109.82305	0.00000	9.19	429	108.71650		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.11	208	106.83046	0.00000	9.25	767	105.70410		7.54	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.17	489	108.76762	0.00000	9.32	585	107.62019		7.56	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.24	460	105.68594	0.00000	9.40	115	104.51773		7.86	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.32	577	107.49985	0.00000	9.48	834	106.31048		7.75	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		9.09	614	99.49148	0.00000	9.22	621	98.48682		7.69	0.00	361,552,038.32	3,634	76,846.00
R2040	On 05/02/2026	Bond Future	9.05	Call	946.46	000	0.94646	0.00000	567.66	000	0.56766	946.460	6.71	0.45	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,596.45	000	1.59645	0.00000	1,055.64	000	1.05564	1,596.450	6.95	0.62	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	5,367.87	000	5.36787	0.00000	4,452.36	000	4.45236	5,367.870	8.62	0.94	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	100.53	000	0.10053	0.00000	189.68	000	0.18968	100.530	8.62	(0.06)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	25.15	000	0.02515	0.00000	50.12	000	0.05012	25.150	9.95	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,125.83	000	9.12583	0.00000	8,139.55	000	8.13955	9,125.830	10.27	0.99	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	5.68	000	0.00568	0.00000	11.75	000	0.01175	5.680	11.37	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1.91	000	0.00191	0.00000	4.03	000	0.00403	1.910	12.40	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,312.73	000	18.31273	0.00000	17,308.28	000	17.30828	18,312.730	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		9.15474		101.29085	0.00000	9.28920		100.26822		7.83	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,047.99	000	11.04799	0.00000	10,087.36	000	10.08736	11,047.990	10.84	0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	31.52	000	0.03152	0.00000	45.54	000	0.04554	31.520	12.62	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	8.64	000	0.00864	0.00000	13.12	000	0.01312	8.640	12.62	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.21904		98.61720	0.00000	9.35833		97.57551		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.28359		100.33473	0.00000	9.42772		99.27404		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,929.90	000	5.92990	0.00000	5,187.12	000	5.18712	5,929.900	8.49	0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	702.52	000	0.70252	0.00000	865.42	000	0.86542	702.520	9.99	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	419.10	000	0.41910	0.00000	517.73	000	0.51773	419.100	11.07	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.35943		97.55063	0.00000	9.50886		96.47064		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		9.18775		111.48377	0.00000	9.32809		110.25755		7.72	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.24502		108.39518	0.00000	9.38998		107.14701		8.23	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.30618		110.36065	0.00000	9.45609		109.08929		8.26	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.37334		107.18070	0.00000	9.52840		105.88635		8.62	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.45067		109.02020	0.00000	9.61125		107.70252		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		9.31111		95.38439	0.00000	9.45118		94.22859		8.55	0.00	37,199,912.10	390	63,023.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,138.44	000	6.13844	0.00000	5,089.17	000	5.08917	6,138.440	10.50	0.93	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,956.91	000	11.95691	0.00000	10,813.18	000	10.81318	11,956.910	13.09	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	4.77	000	0.00477	0.00000	9.87	000	0.00987	4.770	14.10	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	2.96	000	0.00296	0.00000	6.17	000	0.00617	2.960	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2.64	000	0.00264	0.00000	5.51	000	0.00551	2.640	14.82	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.36953		97.10947	0.00000	9.51396		95.93294		8.72	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	633.93	000	0.63393	0.00000	894.07	000	0.89407	633.930	9.44	(0.19)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.43308		94.48529	0.00000	9.58228		93.28694		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.49638		96.13072	0.00000	9.65032		94.91073		9.16	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.56969		93.39958	0.00000	9.72881		92.15762		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		9.27500		99.03733	0.00000	9.42515		97.70766		8.70	0.00	13,964,263.53	141	243,828.00
R2048	On 05/02/2026	Bond Future	8.90	Call	226.29	000	0.22629	0.00000	93.93	000	0.09393	226.290	7.56	0.14	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,006.62	000	2.00662	0.00000	1,275.72	000	1.27572	2,006.620	8.40	0.63	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,665.83	000	3.66583	0.00000	2,664.16	000	2.66416	3,665.830	9.22	0.81	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	180.91	000	0.18091	0.00000	349.97	000	0.34997	180.910	10.10	(0.09)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.32512		96.39003	0.00000	9.47963		95.03652		9.30	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.37896		98.13803	0.00000	9.53819		96.75952		9.37	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.43942		95.41222	0.00000	9.60354		94.00882		9.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.50930		97.05078	0.00000	9.67873		95.62227		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 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	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.13531	129.06143	0.00000	9.28003	127.33479			8.85	0.00	0.00	0.00	0	30,206.00
R2053	On 07/05/2026	Bond Future	0.00		9.18216	125.53449	0.00000	9.33109	123.77687			9.46	0.00	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.23181	127.81069	0.00000	9.38522	126.02056			9.53	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.28599	124.17890	0.00000	9.44405	122.35653			9.98	0.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.34804	126.31027	0.00000	9.51108	124.45518			9.90	0.00	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	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.59980	86.58649	0.00000	8.74519	85.72228			6.76	0.00	1,125,624.37		13	36,993.00
R209	On 07/05/2026	Bond Future	0.00		8.64515	85.00129	0.00000	8.79579	84.12164			7.11	0.00	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.69465	86.54274	0.00000	8.85098	85.64669			7.08	0.00	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		8.75129	84.90119	0.00000	8.91357	83.98893			7.25	0.00	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.81951	86.35953	0.00000	8.98825	85.43064			7.10	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		259.10435	259.10435	0.00000	259.03334	259.03334			0.00	0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.37510	260.37510	0.00000	260.30333	260.30333			0.00	0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.15967	265.15967	0.00000	265.08521	265.08521			0.00	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.31149	266.31149	0.00000	266.23399	266.23399			0.00	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.95212	270.95212	0.00000	270.87070	270.87070			0.00	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	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		7.71479	100.20265	0.00000	7.81527	99.79731			3.85	0.00	0.00	0.00	0	16,500.00
R213	On 07/05/2026	Bond Future	0.00		7.73675	98.46403	0.00000	7.84333	98.05159			3.85	0.00	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.76387	100.24982	0.00000	7.87755	99.82941			3.67	0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.80868	98.44848	0.00000	7.93024	98.01996			3.60	0.00	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.87491	100.14032	0.00000	8.00563	99.70345			3.42	0.00	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	0.00	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	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.10980	81.76824	0.00000	9.26002	80.74674			8.17	0.00	0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.15943	79.94993	0.00000	9.31416	78.91011			8.68	0.00	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.21305	81.39986	0.00000	9.37267	80.34078			8.74	0.00	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.27420	79.52320	0.00000	9.43887	78.44506			9.09	0.00	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.34559	80.88935	0.00000	9.51575	79.79185			9.01	0.00	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	0.00	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	0.00	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	0.00	0	0.00

Total for Derivatives :														1,267,639,533.23		9,002	1,744,191.00
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Grand Total:														1,267,639,533.23		9,002	1,744,191.00
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