

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/12/2025

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	1,260.43800	1,260.43800	0.00000	1,261.13400	1,261.13400			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,282.98700	1,282.98700	0.00000	1,283.93900	1,283.93900			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,305.88500	1,305.88500	0.00000	1,306.98400	1,306.98400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,328.95000	1,328.95000	0.00000	1,330.04800	1,330.04800			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,351.86000	1,351.86000	0.00000	1,352.96200	1,352.96200			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,621.38300	1,621.38300	0.00000	1,620.83100	1,620.83100			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,650.38900	1,650.38900	0.00000	1,650.14100	1,650.14100			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,679.84500	1,679.84500	0.00000	1,679.75900	1,679.75900			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,709.51500	1,709.51500	0.00000	1,709.40100	1,709.40100			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,738.98500	1,738.98500	0.00000	1,738.85000	1,738.85000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,366.56200	1,366.56200	0.00000	1,366.40700	1,366.40700			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,391.00900	1,391.00900	0.00000	1,391.11600	1,391.11600			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,415.83500	1,415.83500	0.00000	1,416.08500	1,416.08500			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,440.84200	1,440.84200	0.00000	1,441.07400	1,441.07400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,465.68100	1,465.68100	0.00000	1,465.90000	1,465.90000			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	8.88447	95.52611	0.00000	8.90593	95.41510			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.95333	93.46478	0.00000	8.97215	93.37000			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.02692	95.17257	0.00000	9.04471	95.08548			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.11227	93.06303	0.00000	9.13132	92.97249			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.21787	94.68335	0.00000	9.23819	94.58985			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	9.51457	94.19957	0.00000	9.51020	94.23312			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.58043	91.64319	0.00000	9.57351	91.69557			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.64814	93.31726	0.00000	9.63975	93.37988			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.72076	90.70324	0.00000	9.71235	90.76507			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.80340	92.28071	0.00000	9.79491	92.34214			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	1,341.21000	1,341.21000	0.00000	1,341.12300	1,341.12300			0.00	0.00	120,708,900.00	9	617.00
GOVI	On	07/05/2026	GOVI	0.00	1,365.20400	1,365.20400	0.00000	1,365.37500	1,365.37500			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,389.57000	1,389.57000	0.00000	1,389.88200	1,389.88200			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,414.11300	1,414.11300	0.00000	1,414.40800	1,414.40800			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,438.49100	1,438.49100	0.00000	1,438.77600	1,438.77600			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	145.41642	145.41642	0.00000	145.25950	145.25950			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.59310	146.59310	0.00000	146.46154	146.46154			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	149.27230	149.27230	0.00000	149.15325	149.15325			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.42925	150.42925	0.00000	150.30587	150.30587			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	153.05359	153.05359	0.00000	152.92619	152.92619			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
I2031	On 05/02/2026	Bond Future	0.00		113.45377		113.45377	0.00000	113.01248	113.01248		1.92	0.00	0.00	0		1,067.00
I2031	On 07/05/2026	Bond Future	0.00		115.51086		115.51086	0.00000	115.08368	115.08368		1.81	0.00	0.00	0		736.00
I2031	On 06/08/2026	Bond Future	0.00		115.19700		115.19700	0.00000	114.77421	114.77421		1.78	0.00	0.00	0		680.00
I2031	On 05/11/2026	Bond Future	0.00		117.23363		117.23363	0.00000	116.80111	116.80111		1.66	0.00	0.00	0		0.00
I2031	On 04/02/2027	Bond Future	0.00		116.81836		116.81836	0.00000	116.37786	116.37786		1.62	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		143.74164		143.74164	0.00000	141.96160	141.96160		0.00	0.00	0.00	0		2,698.00
I2033	On 07/05/2026	Bond Future	0.00		144.78580		144.78580	0.00000	143.00093	143.00093		0.00	0.00	0.00	0		10,592.00
I2033	On 06/08/2026	Bond Future	0.00		147.43198		147.43198	0.00000	145.62904	145.62904		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		148.45326		148.45326	0.00000	146.61614	146.61614		0.00	0.00	0.00	0		0.00
I2033	On 04/02/2027	Bond Future	0.00		151.04321		151.04321	0.00000	149.17229	149.17229		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		158.47199		158.47199	0.00000	156.44423	156.44423		0.00	0.00	0.00	0		2,539.00
I2038	On 07/05/2026	Bond Future	0.00		161.34550		161.34550	0.00000	159.31131	159.31131		0.00	0.00	0.00	0		440.00
I2038	On 06/08/2026	Bond Future	0.00		162.09263		162.09263	0.00000	160.03810	160.03810		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		164.95919		164.95919	0.00000	162.86520	162.86520		0.00	0.00	0.00	0		0.00
I2038	On 04/02/2027	Bond Future	0.00		165.60385		165.60385	0.00000	163.47229	163.47229		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		123.66252		123.66252	0.00000	121.07428	121.07428		4.47	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		125.90477		125.90477	0.00000	123.29317	123.29317		4.52	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		125.34933		125.34933	0.00000	122.70308	122.70308		4.69	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		127.56528		127.56528	0.00000	124.86984	124.86984		4.67	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		126.89215		126.89215	0.00000	124.14933	124.14933		4.74	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		142.71384		142.71384	0.00000	139.56292	139.56292		0.00	0.00	0.00	0		12,410.00
I2046	On 07/05/2026	Bond Future	0.00		143.00745		143.00745	0.00000	139.82621	139.82621		0.00	0.00	0.00	0		5,789.00
I2046	On 06/08/2026	Bond Future	0.00		145.62091		145.62091	0.00000	142.39596	142.39596		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		145.86540		145.86540	0.00000	142.58139	142.58139		0.00	0.00	0.00	0		0.00
I2046	On 04/02/2027	Bond Future	0.00		148.40882		148.40882	0.00000	145.06578	145.06578		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		144.12756		144.12756	0.00000	140.22136	140.22136		0.00	0.00	0.00	0		11,638.00
I2050	On 07/05/2026	Bond Future	0.00		146.74103		146.74103	0.00000	142.79126	142.79126		0.00	0.00	0.00	0		4,988.00
I2050	On 06/08/2026	Bond Future	0.00		146.97074		146.97074	0.00000	142.96360	142.96360		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		149.57001		149.57001	0.00000	145.48914	145.48914		0.00	0.00	0.00	0		0.00
I2050	On 04/02/2027	Bond Future	0.00		149.69052		149.69052	0.00000	145.53778	145.53778		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		128.62734		128.62734	0.00000	125.61770	125.61770		6.54	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		130.95942		130.95942	0.00000	127.92007	127.92007		6.66	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		130.49631		130.49631	0.00000	127.41486	127.41486		6.96	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		132.80352		132.80352	0.00000	129.66502	129.66502		6.98	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		132.22183		132.22183	0.00000	129.02810	129.02810		7.14	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		437.25400		437.25400	0.00000	431.02100	431.02100		0.00	0.00	43,725,400.00	10		242.00
IGOV	On 07/05/2026	Index Future	0.00		445.18200		445.18200	0.00000	438.92000	438.92000		0.00	0.00	0.00	0		8.00
IGOV	On 06/08/2026	Index Future	0.00		453.23200		453.23200	0.00000	446.90100	446.90100		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		461.34000		461.34000	0.00000	454.88800	454.88800		0.00	0.00	0.00	0		0.00
IGOV	On 04/02/2027	Index Future	0.00		469.39400		469.39400	0.00000	462.82500	462.82500		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00
R202	On 05/02/2026	Bond Future	0.00		296.32808		296.32808	0.00000	293.19058	293.19058		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		301.70115		301.70115	0.00000	298.56389	298.56389		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		301.79503		301.79503	0.00000	298.63117	298.63117		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		307.13255		307.13255	0.00000	303.90704	303.90704		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.98629		306.98629	0.00000	303.70276	303.70276		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	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.51480		101.85721	0.00000	7.48879	101.94607		2.76		0.00	0.00	0	164,646.00
R2030	On 07/05/2026	Bond Future	0.00		7.54098		103.67929	0.00000	7.50675	103.78971		2.73		0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	257.65000		0.25765	0.00000	323.15000	0.32315	257.650	2.45		0.26	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,090.85000		1.09085	0.00000	1,200.21000	1.20021	1,090.850	2.96		0.61	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	375.68000		0.37568	0.00000	381.28000	0.38128	375.680	3.18		(0.28)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.57219		101.53987	0.00000	7.53157	101.66281		2.75		0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	388.36000		0.38836	0.00000	413.21000	0.41321	388.360	2.48		0.30	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,194.69000		1.19469	0.00000	1,235.90000	1.23590	1,194.690	2.94		0.57	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	498.56000		0.49856	0.00000	439.58000	0.43958	498.560	3.27		(0.29)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.60438		103.31119	0.00000	7.56102	103.43413		2.61		0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.66126		101.08154	0.00000	7.61433	101.20510		2.54		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		7.90093		104.67019	0.00000	7.89620	104.69309		4.16		0.00	0.00	0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.93663		102.38358	0.00000	7.92735	102.42697		4.24		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		7.97577		104.22991	0.00000	7.96365	104.28451			4.09	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.02337		101.89091	0.00000	8.01105	101.94431			4.04	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.08877		103.64236	0.00000	8.07606	103.69519			3.86	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		8.06940		113.95327	0.00000	8.06474	113.97980			6.38	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.11075		110.94947	0.00000	8.10191	110.99827			6.38	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.15542		112.95016	0.00000	8.14400	113.01118			6.55	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.20793		109.88113	0.00000	8.19637	109.94085			6.35	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.27685		111.76928	0.00000	8.26499	111.82836			6.44	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		8.34331		107.31937	0.00000	8.34388	107.31572			5.38	0.00	851,042,604.10	7,930	84,257.00
R2035	On 05/02/2026	Bond Future	8.45	Put	722.12000		0.72212	0.00000	731.52000	0.73152	722.120		5.84	(0.39)	(52,011,573.50)	16,000	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,281.00000		2.28100	0.00000	2,251.32000	2.25132	2,281.000		6.27	0.76	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	82.90000		0.08290	0.00000	75.85000	0.07585	82.900		7.37	(0.06)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	58.77000		0.05877	0.00000	53.49000	0.05349	58.770		7.61	(0.04)	(5,637,246.21)	16,000	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	16.45000		0.01645	0.00000	15.75000	0.01575	16.450		8.34	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,880.97000		10.88097	0.00000	10,877.19000	10.87719	10,880.970		9.34	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,356.48000		12.35648	0.00000	12,353.31000	12.35331	12,356.480		9.49	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.27000		0.00027	0.00000	0.51000	0.00051	0.270		9.49	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,010.40000		15.01040	0.00000	15,006.81000	15.00681	15,010.400		9.49	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.01000		0.00001	0.00000	0.03000	0.00003	0.010		9.49	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			9.49	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.38637		104.73790	0.00000	8.38370	104.75461			5.58	0.00	0.00	0	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,131.30000		1.13130	0.00000	1,162.53000	1.16253	1,131.300		5.21	0.44	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,179.98000		3.17998	0.00000	3,181.11000	3.18111	3,179.980		6.16	0.73	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	335.00000		0.33500	0.00000	329.84000	0.32984	335.000		6.96	(0.14)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,631.23000		7.63123	0.00000	7,649.49000	7.64949	7,631.230		7.76	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,739.33000		7.73933	0.00000	7,757.92000	7.75792	7,739.330		7.80	0.94	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,009.48000		8.00948	0.00000	8,029.05000	8.02905	8,009.480		7.88	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	69.46000		0.06946	0.00000	71.76000	0.07176	69.460		8.60	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	67.30000		0.06730	0.00000	69.55000	0.06955	67.300		8.63	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	62.29000		0.06229	0.00000	64.42000	0.06442	62.290		8.72	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	27.53000		0.02753	0.00000	34.31000	0.03431	27.530		9.20	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	26.05000		0.02605	0.00000	33.36000	0.03336	26.050		9.20	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	22.64000		0.02264	0.00000	31.14000	0.03114	22.640		9.20	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.43282		106.62693	0.00000	8.42829	106.65462			5.54	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,417.91000		1.41791	0.00000	1,453.53000	1.45353	1,417.910		5.22	0.43	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,977.46000		2.97746	0.00000	2,993.53000	2.99353	2,977.460		5.89	0.64	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,323.32000		3.32332	0.00000	3,339.14000	3.33914	3,323.320		6.02	0.67	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,900.62000		4.90062	0.00000	4,919.70000	4.91970	4,900.620		6.58	0.78	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	678.88000		0.67888	0.00000	672.49000	0.67249	678.880		6.70	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,338.05000		5.33805	0.00000	5,359.43000	5.35943	5,338.050		6.72	0.80	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	541.39000		0.54139	0.00000	537.15000	0.53715	541.390		6.99	(0.16)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	399.94000		0.39994	0.00000	402.40000	0.40240	399.940		7.34	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	361.15000		0.36115	0.00000	366.58000	0.36658	361.150		7.45	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	356.64000		0.35664	0.00000	362.37000	0.36237	356.640		7.46	(0.11)	0.00	0	250.00

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	10.13	Put	215.62	000	0.21562	0.00000	222.10	000	0.22210	215.620	8.03	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	193.88	000	0.19388	0.00000	200.14	000	0.20014	193.880	8.15	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.48860		103.98831	0.00000	8.48425		104.01424		5.65	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,423.22	000	3.42322	0.00000	3,462.57	000	3.46257	3,423.220	6.08	0.63	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	921.69	000	0.92169	0.00000	940.25	000	0.94025	921.690	6.77	(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	539.94	000	0.53994	0.00000	565.07	000	0.56507	539.940	7.40	(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55874		105.77637	0.00000	8.55446		105.80121		5.51	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		8.77185		98.33918	0.00000	8.77760		98.29970		6.39	0.00	0.00	0	120,335.00
R2037	On 05/02/2026	Bond Future	9.65	Put	67.79	000	0.06779	0.00000	65.66	000	0.06566	67.790	8.81	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	16.49	000	0.01649	0.00000	16.92	000	0.01692	16.490	9.87	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,258.52	000	13.25852	0.00000	13,219.61	000	13.21961	13,258.520	11.36	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,012.57	000	16.01257	0.00000	15,973.19	000	15.97319	16,012.570	11.36	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		11.36	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		11.36	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.82901		100.09822	0.00000	8.83209		100.07746		6.46	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,435.74	000	2.43574	0.00000	2,411.60	000	2.41160	2,435.740	7.03	0.61	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,905.65	000	4.90565	0.00000	4,882.58	000	4.88258	4,905.650	8.16	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	237.83	000	0.23783	0.00000	244.36	000	0.24436	237.830	9.34	(0.08)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,047.51	000	13.04751	0.00000	13,043.17	000	13.04317	13,047.510	10.68	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.72	000	0.00072	0.00000	1.41	000	0.00141	0.720	10.68	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.89091		97.64365	0.00000	8.89259		97.63255		6.81	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,616.42	000	7.61642	0.00000	7,605.65	000	7.60565	7,616.420	8.87	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	243.62	000	0.24362	0.00000	250.91	000	0.25091	243.620	10.06	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	102.62	000	0.10262	0.00000	133.46	000	0.13346	102.620	10.58	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.95195		99.34673	0.00000	8.95402		99.33333		6.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,719.02	000	4.71902	0.00000	4,717.98	000	4.71798	4,719.020	7.56	0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	712.65	000	0.71265	0.00000	732.89	000	0.73289	712.650	8.84	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	413.24	000	0.41324	0.00000	429.65	000	0.42965	413.240	9.75	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.02552		96.79803	0.00000	9.02789		96.78300		6.97	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		8.85511		118.78989	0.00000	8.87116		118.66000		6.04	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.91298		115.43148	0.00000	8.92678		115.32189		6.50	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.97396		117.51295	0.00000	8.98677		117.41317		6.61	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.04048		114.08242	0.00000	9.05410		113.97844		6.69	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.11909		116.04247	0.00000	9.13348		115.93495		6.65	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		9.02667		110.03749	0.00000	9.04786		109.86920		6.64	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.08682		107.02763	0.00000	9.10606		106.87741		7.03	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.15012		108.95759	0.00000	9.16864		108.81551		7.12	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.21859		105.88182	0.00000	9.23808		105.73499		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.29852		107.70109	0.00000	9.31896		107.55009		7.35	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		9.09994		99.46192	0.00000	9.10060		99.45679		7.17	0.00	114,182,284.16	1,148	77,999.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,015.03	000	1.01503	0.00000	922.11	000	0.92211	1,015.030	7.32	0.45	0.00	0	13,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest	
R2040	On 05/02/2026	Bond Future	9.20	Call	1,691.32	0.0000	1.69132	0.00000	1,566.48	0.0000	1,566.48	1,691.320	7.78		0.60	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	507.38	0.0000	0.50738	0.00000	517.34	0.0000	0.51734	507.380	8.40		(0.24)	(30,076,367.99)	13,500	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,388.51	0.0000	5.38851	0.00000	5,331.88	0.0000	5.33188	5,388.510	9.60		0.92	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	150.73	0.0000	0.15073	0.00000	99.23	0.0000	0.09923	150.730	9.60		(0.08)	(10,173,070.07)	13,500	0.00
R2040	On 05/02/2026	Bond Future	10.24	Put	39.85	0.0000	0.03985	0.00000	24.38	0.0000	0.02438	39.850	10.81		(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,106.74	0.0000	9.10674	0.00000	9,090.51	0.0000	9.09051	9,106.740	11.10		0.98	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	9.14	0.0000	0.00914	0.00000	5.39	0.0000	0.00539	9.140	12.14		(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	2.31	0.0000	0.00231	0.00000	1.79	0.0000	0.00179	2.310	12.79		0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,283.07	0.0000	18.28307	0.00000	18,278.02	0.0000	18.27802	18,283.070	12.79		1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0.0000	0.00000	0.00000	0.00	0.0000	0.00000		12.79		0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.16123	101.24115	0.00000	9.15936	101.25546				7.27		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,997.36	0.0000	10.99736	0.00000	11,011.99	0.0000	11.01199	10,997.360	10.86		0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	21.55	0.0000	0.02155	0.00000	31.14	0.0000	0.03114	21.550	12.07		(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	5.27	0.0000	0.00527	0.00000	8.49	0.0000	0.00849	5.270	12.07		0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.22710	98.55649	0.00000	9.22380	98.58134				7.72		0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.29160	100.27535	0.00000	9.28848	100.29848				7.70		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,043.41	0.0000	6.04341	0.00000	5,899.54	0.0000	5.89954	6,043.410	9.00		0.71	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	793.68	0.0000	0.79368	0.00000	704.36	0.0000	0.70436	793.680	10.41		(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	471.87	0.0000	0.47187	0.00000	419.69	0.0000	0.41969	471.870	11.42		(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.36747	97.49209	0.00000	9.36445	97.51407				7.98		0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000		0.00		0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.18638	111.49584	0.00000	9.18707	111.48976				7.22		0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.24607	108.38606	0.00000	9.24433	108.40118				7.67		0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.30853	110.34054	0.00000	9.30544	110.36698				7.78		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.37546	107.16284	0.00000	9.37254	107.18744				8.13		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.45262	109.00406	0.00000	9.44980	109.02741				8.07		0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000		0.00		0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.31490	95.35283	0.00000	9.32067	95.30482				8.02		0.00	66,746,981.00	700	62,326.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,116.11	0.0000	6.11611	0.00000	6,059.93	0.0000	6.05993	6,116.110	10.81		0.93	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,925.67	0.0000	11.92567	0.00000	11,877.11	0.0000	11.87711	11,925.670	13.31		0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	4.88	0.0000	0.00488	0.00000	4.61	0.0000	0.00461	4.880	14.33		0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1.93	0.0000	0.00193	0.00000	2.85	0.0000	0.00285	1.930	14.33		0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1.51	0.0000	0.00151	0.00000	2.53	0.0000	0.00253	1.510	14.33		0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.37573	97.05850	0.00000	9.37940	97.02835				8.16		0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	667.31	0.0000	0.66731	0.00000	644.06	0.0000	0.64406	667.310	9.64		(0.19)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.44068	94.42369	0.00000	9.44325	94.40287				8.68		0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.50391	96.07048	0.00000	9.50682	96.04722				8.68		0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.57725	93.34000	0.00000	9.58044	93.31488				9.04		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.28392	98.95750	0.00000	9.28967	98.90609				8.21		0.00	39,681,957.50	401	243,426.00
R2048	On 05/02/2026	Bond Future	8.90	Call	181.72	0.0000	0.18172	0.00000	202.87	0.0000	0.20287	181.720	7.30		0.12	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,987.27	0.0000	1.98727	0.00000	1,914.18	0.0000	1.91418	1,987.270	8.73		0.62	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,628.64	0.0000	3.62864	0.00000	3,551.51	0.0000	3.55151	3,628.640	9.61		0.80	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	203.59	0.0000	0.20359	0.00000	187.66	0.0000	0.18766	203.590	10.48		(0.10)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.33643	96.28989	0.00000	9.34023	96.25629				8.74		0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.39171	98.02645	0.00000	9.39450	98.00206				8.90		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							
R2048	On 05/11/2026	Bond Future	0.00		9.45228		95.30103	0.00000	9.45540	95.27408			9.32	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.52236		96.93941	0.00000	9.52574	96.91062			9.29	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		9.11888		129.26004	0.00000	9.12964	129.12991			8.38	0.00	0.00		0	33,300.00
R2053	On 07/05/2026	Bond Future	0.00		9.16733		125.71184	0.00000	9.17634	125.60404			8.92	0.00	0.00		0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.21760		127.97876	0.00000	9.22579	127.88185			9.09	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.27111		124.35284	0.00000	9.27977	124.25156			9.53	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.33251		126.48949	0.00000	9.34160	126.38454			9.50	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		8.56795		86.77734	0.00000	8.58899	86.65120			6.27	0.00	0.00		0	36,995.00
R209	On 07/05/2026	Bond Future	0.00		8.61498		85.17889	0.00000	8.63396	85.06711			6.56	0.00	0.00		0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.66483		86.71505	0.00000	8.68302	86.60989			6.61	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.72001		85.07848	0.00000	8.73918	84.96977			6.75	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.78675		86.54138	0.00000	8.80689	86.42952			6.62	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		259.29367		259.29367	0.00000	259.07092	259.07092			0.00	0.00	0.00		0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.51744		260.51744	0.00000	260.34094	260.34094			0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.27858		265.27858	0.00000	265.12533	265.12533			0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.43692		266.43692	0.00000	266.27719	266.27719			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.08396		271.08396	0.00000	270.91809	270.91809			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		7.70874		100.22712	0.00000	7.69354	100.28864			3.62	0.00	801,816.96		8	18,711.00
R213	On 07/05/2026	Bond Future	0.00		7.73526		98.46981	0.00000	7.71421	98.55153			3.60	0.00	0.00		0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.76495		100.24581	0.00000	7.73981	100.33908			3.44	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.80918		98.44671	0.00000	7.78293	98.53954			3.39	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.87494		100.14022	0.00000	7.84719	100.23327			3.24	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		9.11873		81.70699	0.00000	9.11427	81.73757			7.64	0.00	0.00		0	10,254.00
R214	On 07/05/2026	Bond Future	0.00		9.17093		79.87198	0.00000	9.16404	79.91867			8.09	0.00	0.00		0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.22610		81.31252	0.00000	9.21778	81.36819			8.23	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.28737		79.43620	0.00000	9.27905	79.49114			8.57	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.35897		80.80226	0.00000	9.35056	80.85698			8.53	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 :													1,138,991,685.95			69,206	1,767,278.00	
Grand Total:													1,138,991,685.95			69,206	1,767,278.00	