

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/11/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On	05/02/2026	Index Future	0.00	1,255.42800	1,255.42800	0.00000	1,253.34300	1,253.34300			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,278.13500	1,278.13500	0.00000	1,276.07300	1,276.07300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,301.06400	1,301.06400	0.00000	1,299.00000	1,299.00000			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,324.00400	1,324.00400	0.00000	1,321.98100	1,321.98100			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,346.78900	1,346.78900	0.00000	1,344.74900	1,344.74900			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,601.38800	1,601.38800	0.00000	1,594.05600	1,594.05600			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,630.35300	1,630.35300	0.00000	1,622.96500	1,622.96500			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,659.60000	1,659.60000	0.00000	1,652.12500	1,652.12500			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,688.86100	1,688.86100	0.00000	1,681.35300	1,681.35300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,717.92600	1,717.92600	0.00000	1,710.31000	1,710.31000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,351.04200	1,351.04200	0.00000	1,343.67300	1,343.67300			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,375.47900	1,375.47900	0.00000	1,368.04100	1,368.04100			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,400.15400	1,400.15400	0.00000	1,392.62000	1,392.62000			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,424.84100	1,424.84100	0.00000	1,417.25800	1,417.25800			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,449.36200	1,449.36200	0.00000	1,441.66600	1,441.66600			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	9.11787	94.32769	0.00000	9.19106	93.95592			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.19377	92.26299	0.00000	9.26944	91.88884			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.27712	93.95711	0.00000	9.35588	93.57866			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.37529	91.82269	0.00000	9.45671	91.44297			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.49505	93.41812	0.00000	9.58041	93.03287			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	9.71439	92.68466	0.00000	9.82268	91.87914			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.78438	90.11908	0.00000	9.89569	89.30311			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.85771	91.77344	0.00000	9.97239	90.94499			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.93780	89.12874	0.00000	10.05560	88.29104			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.02829	90.67544	0.00000	10.15002	89.82406			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	1,326.30000	1,326.30000	0.00000	1,319.05300	1,319.05300			0.00	0.00	0.00	0	607.00
GOVI	On	07/05/2026	GOVI	0.00	1,350.29000	1,350.29000	0.00000	1,342.97500	1,342.97500			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,374.51300	1,374.51300	0.00000	1,367.10400	1,367.10400			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,398.74700	1,398.74700	0.00000	1,391.29000	1,391.29000			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,422.81900	1,422.81900	0.00000	1,415.25100	1,415.25100			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	144.91057	144.91057	0.00000	144.84624	144.84624			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.10695	146.10695	0.00000	146.04839	146.04839			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.79059	148.79059	0.00000	148.73502	148.73502			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.93483	149.93483	0.00000	149.88713	149.88713			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.54582	152.54582	0.00000	152.49912	152.49912			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		112.84	345	112.84345	0.00000	112.66441	112.66441		2.04	0.00	0.00	0 1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.91	196	114.91196	0.00000	114.73505	114.73505		1.93	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.59	838	114.59838	0.00000	114.42151	114.42151		1.88	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.62	034	116.62034	0.00000	116.44716	116.44716		1.75	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		116.19	208	116.19208	0.00000	116.01740	116.01740		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		140.95	095	140.95095	0.00000	140.26100	140.26100		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		141.97	236	141.97236	0.00000	141.27648	141.27648		0.00	0.00	0.00	0 11,412.00
I2033	On 06/08/2026	Bond Future	0.00		144.58	010	144.58010	0.00000	143.87538	143.87538		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		145.54	669	145.54669	0.00000	144.83806	144.83806		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		148.08	133	148.08133	0.00000	147.36209	147.36209		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		153.34	568	153.34568	0.00000	152.40505	152.40505		0.00	0.00	0.00	0 2,762.00
I2038	On 07/05/2026	Bond Future	0.00		156.15	656	156.15656	0.00000	155.20613	155.20613		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		156.82	401	156.82401	0.00000	155.86032	155.86032		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		159.59	185	159.59185	0.00000	158.62042	158.62042		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		160.13	909	160.13909	0.00000	159.15287	159.15287		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	959	118.69959	0.00000	118.70243	118.70243		4.84	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		120.87	546	120.87546	0.00000	120.88407	120.88407		4.90	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		120.23	997	120.23997	0.00000	120.25216	120.25216		5.04	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		122.36	111	122.36111	0.00000	122.38079	122.38079		5.00	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		121.59	507	121.59507	0.00000	121.61664	121.61664		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		135.89	979	135.89979	0.00000	134.90291	134.90291		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		136.09	693	136.09693	0.00000	135.08830	135.08830		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		138.59	647	138.59647	0.00000	137.57309	137.57309		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		138.71	314	138.71314	0.00000	137.67994	137.67994		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		141.12	742	141.12742	0.00000	140.07780	140.07780		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		136.45	691	136.45691	0.00000	135.30616	135.30616		0.00	0.00	0.00	0 11,798.00
I2050	On 07/05/2026	Bond Future	0.00		138.95	822	138.95822	0.00000	137.79277	137.79277		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		139.05	909	139.05909	0.00000	137.87607	137.87607		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		141.51	330	141.51330	0.00000	140.31772	140.31772		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		141.49	037	141.49037	0.00000	140.27556	140.27556		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		122.61	411	122.61411	0.00000	122.41316	122.41316		6.99	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		124.86	173	124.86173	0.00000	124.66297	124.66297		7.14	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		124.29	949	124.29949	0.00000	124.10056	124.10056		7.39	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		126.49	243	126.49243	0.00000	126.29743	126.29743		7.38	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		125.79	834	125.79834	0.00000	125.60154	125.60154		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		424.54	300	424.54300	0.00000	422.56300	422.56300		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		432.32	500	432.32500	0.00000	430.32900	430.32900		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		440.18	100	440.18100	0.00000	438.16100	438.16100		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		448.04	200	448.04200	0.00000	446.01200	446.01200		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		455.85	000	455.85000	0.00000	453.79000	453.79000		0.00	0.00	0.00	0 0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000	103.13238	0.00000	8.43000	103.13238			0.50	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000	105.12997	0.00000	8.69000	105.12997			0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000	102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000	104.29868	0.00000	8.12000	104.29868			0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		290.00749	290.00749	0.00000	289.01870	289.01870			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		295.32335	295.32335	0.00000	294.33033	294.33033			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		295.32913	295.32913	0.00000	294.32590	294.32590			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		300.54201	300.54201	0.00000	299.53874	299.53874			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		300.27445	300.27445	0.00000	299.25749	299.25749			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		7.55361	101.72480	0.00000	7.59582	101.58103			2.90	0.00	10,172,480.00		100	163,149.00
R2030	On 07/05/2026	Bond Future	0.00		7.57649	103.56490	0.00000	7.62045	103.42350			2.88	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	272.51000	0.27251	0.00000	208.58000	0.20858	272.510	2.60	0.26	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,079.67000	1.07967	0.00000	934.10000	0.93410	1,079.670	3.11	0.58	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	461.75000	0.46175	0.00000	447.58000	0.44758	461.750	3.33	(0.31)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.60760	101.43285	0.00000	7.65436	101.29173			2.88	0.00	1,215,165,543.00		11,980	12,318.00
R2030	On 06/08/2026	Bond Future	7.21	Call	352.84000	0.35284	0.00000	315.80000	0.31580	352.840	2.43	0.28	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,114.85000	1.11485	0.00000	1,036.57000	1.03657	1,114.850	2.84	0.56	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	515.84000	0.51584	0.00000	558.40000	0.55840	515.840	3.18	(0.30)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.64419	103.19849	0.00000	7.69282	103.06102			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.70619	100.96342	0.00000	7.75901	100.82477			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		8.04444	103.97854	0.00000	8.08633	103.77775			4.42	0.00	0.00		0	126,593.00

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 07/05/2026	Bond Future	0.00		8.08353		101.69991	0.00000	8.12663	101.50041			4.52	0.00	0.00	0	37,710.00
R2032	On 06/08/2026	Bond Future	0.00		8.12889		103.54319	0.00000	8.17379	103.34291			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.18617		101.18851	0.00000	8.23225	100.99079			4.33	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.26232		102.92433	0.00000	8.31092	102.72439			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		8.21811		113.11080	0.00000	8.25995	112.87525			6.79	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.26286		110.11408	0.00000	8.30582	109.87961			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.31351		112.10978	0.00000	8.35813	111.87408			6.97	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.37512		109.02200	0.00000	8.42080	108.78877			6.79	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.45401		110.89152	0.00000	8.50196	110.65550			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		8.53292		106.11479	0.00000	8.61077	105.62552			5.70	0.00	97,731,721.59	921	83,425.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,473.89000		1.47389	0.00000	1,112.73000	1.11273	1,473.890		6.03	0.60	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	201.86000		0.20186	0.00000	217.46000	0.21746	201.860		7.17	(0.12)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	148.50000		0.14850	0.00000	158.08000	0.15808	148.500		7.41	(0.09)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	50.13000		0.05013	0.00000	51.58000	0.05158	50.130		8.23	(0.03)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,684.78000		9.68478	0.00000	9,195.36000	9.19536	9,684.780		9.23	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,156.73000		11.15673	0.00000	10,667.22000	10.66722	11,156.730		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	2.33000		0.00233	0.00000	3.08000	0.00308	2.330		9.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,806.41000		13.80641	0.00000	13,317.54000	13.31754	13,806.410		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.20000		0.00020	0.00000	0.33000	0.00033	0.200		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		8.58044		103.53241	0.00000	8.66070	103.03922			6.01	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	727.02000		0.72702	0.00000	595.55000	0.59555	727.020		5.28	0.32	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,373.87000		2.37387	0.00000	2,087.92000	2.08792	2,373.870		6.09	0.63	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	559.19000		0.55919	0.00000	675.16000	0.67516	559.190		6.92	(0.21)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,548.82000		6.54882	0.00000	6,117.91000	6.11791	6,548.820		7.77	0.89	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,653.86000		6.65386	0.00000	6,221.24000	6.22124	6,653.860		7.81	0.90	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,917.00000		6.91700	0.00000	6,480.35000	6.48035	6,917.000		7.90	0.90	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	131.11000		0.13111	0.00000	161.91000	0.16191	131.110		8.63	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	127.24000		0.12724	0.00000	157.19000	0.15719	127.240		8.66	(0.05)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	118.21000		0.11821	0.00000	146.17000	0.14617	118.210		8.75	(0.05)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	64.42000		0.06442	0.00000	80.11000	0.08011	64.420		9.47	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	62.69000		0.06269	0.00000	77.97000	0.07797	62.690		9.50	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	58.64000		0.05864	0.00000	72.97000	0.07297	58.640		9.58	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.63365		105.40915	0.00000	8.71689	104.90989			5.93	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	996.17000		0.99617	0.00000	851.10000	0.85110	996.170		5.28	0.33	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,278.84000		2.27884	0.00000	2,027.63000	2.02763	2,278.840		5.87	0.55	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,582.34000		2.58234	0.00000	2,312.74000	2.31274	2,582.340		6.00	0.58	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,014.88000		4.01488	0.00000	3,679.62000	3.67962	4,014.880		6.55	0.71	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	985.15000		0.98515	0.00000	1,136.35000	1.13635	985.150		6.69	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,423.27000		4.42327	0.00000	4,073.66000	4.07366	4,423.270		6.70	0.73	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	794.75000		0.79475	0.00000	919.88000	0.91988	794.750		6.97	(0.22)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	601.87000		0.60187	0.00000	698.19000	0.69819	601.870		7.36	(0.17)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	549.96000		0.54996	0.00000	638.45000	0.63845	549.960		7.49	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	543.85000		0.54385	0.00000	631.21000	0.63121	543.850		7.50	(0.15)	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	339.12	000	0.33912	0.00000	394.59	000	0.39459	339.120	8.09	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	306.57	000	0.30657	0.00000	356.91	000	0.35691	306.570	8.21	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.69873		102.74539	0.00000	8.78452		102.24355		6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,733.13	000	2.73313	0.00000	2,479.66	000	2.47966	2,733.130	6.13	0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,289.54	000	1.28954	0.00000	1,452.85	000	1.45285	1,289.540	6.84	(0.29)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	789.18	000	0.78918	0.00000	895.97	000	0.89597	789.180	7.52	(0.19)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.77904		104.50850	0.00000	8.86855		103.99916		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		8.97144		96.98123	0.00000	9.04395		96.49416		6.87	0.00	0.00	0	119,318.00
R2037	On 05/02/2026	Bond Future	9.65	Put	181.50	000	0.18150	0.00000	242.23	000	0.24223	181.500	8.64	(0.10)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	54.21	000	0.05421	0.00000	74.40	000	0.07440	54.210	9.79	(0.03)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,906.32	00	11.90632	0.00000	11,422.08	000	11.42208	11,906.320	11.62	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,655.47	00	14.65547	0.00000	14,168.85	000	14.16885	14,655.470	11.85	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.01	000	0.00001	0.00000	0.02	000	0.00002	0.010	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		9.03310		98.73553	0.00000	9.10761		98.24438		6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,709.45	000	1.70945	0.00000	1,368.93	000	1.36893	1,709.450	6.96	0.49	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,885.63	000	3.88563	0.00000	3,423.28	000	3.42328	3,885.630	8.10	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	408.79	000	0.40879	0.00000	406.47	000	0.40647	408.790	9.36	(0.13)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,754.63	00	11.75463	0.00000	11,259.15	000	11.25915	11,754.630	11.10	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	3.39	000	0.00339	0.00000	4.53	000	0.00453	3.390	11.20	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.10159		96.26529	0.00000	9.17860		95.76797		7.27	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,486.10	000	6.48610	0.00000	6,097.74	000	6.09774	6,486.100	8.84	0.81	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	377.28	000	0.37728	0.00000	432.98	000	0.43298	377.280	10.10	(0.10)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	204.12	000	0.20412	0.00000	234.99	000	0.23499	204.120	11.07	(0.05)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.17111		97.94067	0.00000	9.25012		97.44042		7.21	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,834.41	000	3.83441	0.00000	3,548.74	000	3.54874	3,834.410	7.57	0.61	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,003.45	000	1.00345	0.00000	1,115.85	000	1.11585	1,003.450	8.91	(0.20)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	596.20	000	0.59620	0.00000	664.92	000	0.66492	596.200	9.83	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.25390		95.36439	0.00000	9.33588		94.85666		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		9.06027		117.14501	0.00000	9.13800		116.53044		6.47	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.12291		113.78001	0.00000	9.20286		113.15984		6.97	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.19056		115.84213	0.00000	9.27318		115.21383		7.02	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.26594		112.37820	0.00000	9.35084		111.74572		7.10	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.35402		114.30489	0.00000	9.44214		113.66277		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		9.22661		108.46447	0.00000	9.30427		107.86235		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.29112		105.44771	0.00000	9.37089		104.83985		7.54	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.36057		107.35878	0.00000	9.44287		106.74283		7.56	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.43722		104.25116	0.00000	9.52168		103.63076		7.86	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.52587		106.03861	0.00000	9.61337		105.40868		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		9.30455		97.88872	0.00000	9.41802		97.03158		7.69	0.00	0.00	0	78,663.00
R2040	On 05/02/2026	Bond Future	9.05	Call	425.90	000	0.42590	0.00000	251.65	000	0.25165	425.900	6.71	0.25	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	827.80	0000	0.82780	0.00000	537.63	0000	0.53763	827.800	6.95	0.40	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,953.78	0000	3.95378	0.00000	3,253.00	0000	3.25300	3,953.780	8.62	0.85	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	289.20	0000	0.28920	0.00000	445.56	0000	0.44556	289.200	8.62	(0.15)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	83.52	0000	0.08352	0.00000	134.59	0000	0.13459	83.520	9.95	(0.05)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	7,567.01	0000	7.56701	0.00000	6,748.41	0000	6.74841	7,567.010	10.27	0.96	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	21.36	0000	0.02136	0.00000	35.17	0000	0.03517	21.360	11.37	(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	7.79	0000	0.00779	0.00000	12.92	0000	0.01292	7.790	12.40	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	16,710.65	0000	16.71065	0.00000	15,854.14	0000	15.85414	16,710.650	13.31	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.31	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.37	0020	99.65942	0.00000	9.48	693	98.79153		7.83	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,536.26	0000	9.53626	0.00000	8,750.87	0000	8.75087	9,536.260	10.84	0.92	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	60.42	0000	0.06042	0.00000	80.20	0000	0.08020	60.420	12.62	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	18.31	0000	0.01831	0.00000	25.27	0000	0.02527	18.310	12.62	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.44	227	96.95530	0.00000	9.56	282	96.07437		8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.51	460	98.64250	0.00000	9.63	848	97.75203		8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,783.29	0000	4.78329	0.00000	4,223.11	0000	4.22311	4,783.290	8.49	0.65	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	988.90	0000	0.98890	0.00000	1,161.08	0000	1.16108	988.900	9.99	(0.18)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	595.36	0000	0.59536	0.00000	697.96	0000	0.69796	595.360	11.07	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.59	896	95.82759	0.00000	9.72	718	94.92290		8.46	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.39	620	109.66992	0.00000	9.50	964	108.70188		7.72	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.46	034	106.54895	0.00000	9.57	698	105.56852		8.23	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.52	889	108.47998	0.00000	9.64	916	107.48476		8.26	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.60	374	105.26587	0.00000	9.72	735	104.25960		8.62	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.68	933	107.07058	0.00000	9.81	716	106.04817		8.52	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.51	402	93.71698	0.00000	9.62	217	92.84637		8.55	0.00	0.00	0	62,383.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,669.18	0000	4.66918	0.00000	3,946.86	0000	3.94686	4,669.180	10.50	0.86	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,315.96	0000	10.31596	0.00000	9,465.88	0000	9.46588	10,315.960	13.09	0.98	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	16.65	0000	0.01665	0.00000	25.78	0000	0.02578	16.650	14.10	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	10.69	0000	0.01069	0.00000	16.58	0000	0.01658	10.690	14.68	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	9.60	0000	0.00960	0.00000	14.89	0000	0.01489	9.600	14.82	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.57	876	95.41227	0.00000	9.68	978	94.53040		8.72	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,054.85	0000	1.05485	0.00000	1,330.88	0000	1.33088	1,054.850	9.44	(0.28)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.64	926	92.75645	0.00000	9.76	362	91.86126		9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.71	947	94.37050	0.00000	9.83	673	93.46525		9.16	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.80	034	91.60743	0.00000	9.92	138	90.68768		9.51	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.48	792	97.16061	0.00000	9.60	623	96.14341		8.70	0.00	0.00	0	235,921.00
R2048	On 05/02/2026	Bond Future	8.90	Call	71.86	0000	0.07186	0.00000	32.80	0000	0.03280	71.860	7.56	0.05	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,070.19	0000	1.07019	0.00000	702.02	0000	0.70202	1,070.190	8.40	0.42	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,335.90	0000	2.33590	0.00000	1,731.92	0000	1.73192	2,335.900	9.22	0.65	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	479.61	0000	0.47961	0.00000	719.21	0000	0.71921	479.610	10.10	(0.20)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.54	424	94.47971	0.00000	9.66	554	93.44865		9.30	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.60	482	96.19223	0.00000	9.72	955	95.14513		9.37	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.67	225	93.43122	0.00000	9.80	016	92.37127		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		9.74972		95.03410	0.00000	9.88164	93.95701		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		9.33749		126.66044	0.00000	9.45565	125.29327		8.85		0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.39024		123.09046	0.00000	9.51141	121.70456		9.46		0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.44619		125.32126	0.00000	9.57075	123.91360		9.53		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.50691		121.64444	0.00000	9.63461	120.21952		9.98		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.57597		123.73006	0.00000	9.70758	122.28193		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		8.79779		85.41243	0.00000	8.87020	84.98828		6.76		0.00	0.00	0	36,980.00
R209	On 07/05/2026	Bond Future	0.00		8.85029		83.80629	0.00000	8.92464	83.37853		7.11		0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.90757		85.32533	0.00000	8.98429	84.89216		7.08		0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		8.97237		83.66148	0.00000	9.05107	83.22577		7.25		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.04943		85.09706	0.00000	9.13103	84.65478		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		258.81370		258.81370	0.00000	258.82132	258.82132		0.00		0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.08045		260.08045	0.00000	260.10061	260.10061		0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.85731		264.85731	0.00000	264.88509	264.88509		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.00112		266.00112	0.00000	266.04514	266.04514		0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.63205		270.63205	0.00000	270.68011	270.68011		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		7.81101		99.81445	0.00000	7.85306	99.64539		3.85		0.00	0.00	0	16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.83877		98.06919	0.00000	7.88218	97.90178		3.85		0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.87279		99.84697	0.00000	7.91830	99.67924		3.67		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.92530		98.03733	0.00000	7.97222	97.87251		3.60		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.00052		99.72048	0.00000	8.05052	99.55398		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		9.31769		80.35954	0.00000	9.42580	79.64097		8.17		0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.37357		78.51599	0.00000	9.48440	77.78825		8.68		0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.43399		79.93924	0.00000	9.54799	79.20047		8.74		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.50218		78.03607	0.00000	9.61905	77.28899		9.09		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.58122		79.37531	0.00000	9.70181	78.61627		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 :												1,323,069,744.59		13,001	1,729,631.00
Grand Total:												1,323,069,744.59		13,001	1,729,631.00