

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/12/2025

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	1,261.13400	1,261.13400	0.00000	1,260.04100	1,260.04100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,283.93900	1,283.93900	0.00000	1,282.82700	1,282.82700			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,306.98400	1,306.98400	0.00000	1,305.85100	1,305.85100			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,330.04800	1,330.04800	0.00000	1,328.89100	1,328.89100			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,352.96200	1,352.96200	0.00000	1,351.78100	1,351.78100			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,620.83100	1,620.83100	0.00000	1,619.64900	1,619.64900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,650.14100	1,650.14100	0.00000	1,648.93800	1,648.93800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,679.75900	1,679.75900	0.00000	1,678.53200	1,678.53200			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,709.40100	1,709.40100	0.00000	1,708.14800	1,708.14800			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,738.85000	1,738.85000	0.00000	1,737.57100	1,737.57100			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,366.40700	1,366.40700	0.00000	1,366.15200	1,366.15200			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,391.11600	1,391.11600	0.00000	1,390.85700	1,390.85700			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,416.08500	1,416.08500	0.00000	1,415.81900	1,415.81900			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,441.07400	1,441.07400	0.00000	1,440.80000	1,440.80000			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,465.90000	1,465.90000	0.00000	1,465.61700	1,465.61700			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	8.90593	95.41510	0.00000	8.91709	95.35743			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.97215	93.37000	0.00000	8.98381	93.31134			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.04471	95.08548	0.00000	9.05695	95.02562			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.13132	92.97249	0.00000	9.14421	92.91128			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.23819	94.58985	0.00000	9.25181	94.52725			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	9.51020	94.23312	0.00000	9.50582	94.26676			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.57351	91.69557	0.00000	9.56898	91.72988			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.63975	93.37988	0.00000	9.63510	93.41462			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.71235	90.76507	0.00000	9.70758	90.80017			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.79491	92.34214	0.00000	9.79002	92.37756			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	1,341.12300	1,341.12300	0.00000	1,340.91600	1,340.91600			0.00	93,878,610.00		7	626.00
GOVI	On	07/05/2026	GOVI	0.00	1,365.37500	1,365.37500	0.00000	1,365.16500	1,365.16500			0.00		0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,389.88200	1,389.88200	0.00000	1,389.66600	1,389.66600			0.00		0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,414.40800	1,414.40800	0.00000	1,414.18500	1,414.18500			0.00		0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,438.77600	1,438.77600	0.00000	1,438.54400	1,438.54400			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	0.00
I2029	On	05/02/2026	Bond Future	0.00	145.25950	145.25950	0.00000	144.98865	144.98865			0.00		0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.46154	146.46154	0.00000	146.18578	146.18578			0.00		0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	149.15325	149.15325	0.00000	148.87216	148.87216			0.00		0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.30587	150.30587	0.00000	150.01942	150.01942			0.00		0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.92619	152.92619	0.00000	152.63427	152.63427			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	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		113.01	248	113.01248	0.00000	112.91	062		2.04	0.00	56,506,240.00	500	1,067.00
I2031	On 07/05/2026	Bond Future	0.00		115.08	368	115.08368	0.00000	114.98	001		1.93	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.77	421	114.77421	0.00000	114.66	843		1.88	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.80	111	116.80111	0.00000	116.69	316		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.37	786	116.37786	0.00000	116.26	768		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		141.96	160	141.96160	0.00000	141.73	095		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.00	093	143.00093	0.00000	142.76	604		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.62	904	145.62904	0.00000	145.38	966		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.61	614	146.61614	0.00000	146.37	215		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.17	229	149.17229	0.00000	148.92	358		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		156.44	423	156.44423	0.00000	155.24	223		0.00	0.00	0.00	0	2,539.00
I2038	On 07/05/2026	Bond Future	0.00		159.31	131	159.31131	0.00000	158.08	740		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		160.03	810	160.03810	0.00000	158.79	142		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		162.86	520	162.86520	0.00000	161.59	614		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		163.47	229	163.47229	0.00000	162.18	059		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		121.07	428	121.07428	0.00000	120.29	831		4.84	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		123.29	317	123.29317	0.00000	122.50	315		4.90	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		122.70	308	122.70308	0.00000	121.89	834		5.04	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		124.86	984	124.86984	0.00000	124.05	043		5.00	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		124.14	933	124.14933	0.00000	123.31	530		5.06	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		139.56	292	139.56292	0.00000	137.91	784		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		139.82	621	139.82621	0.00000	138.15	134		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		142.39	596	142.39596	0.00000	140.68	982		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		142.58	139	142.58139	0.00000	140.84	485		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		145.06	578	145.06578	0.00000	143.29	851		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		140.22	136	140.22136	0.00000	138.55	589		0.00	0.00	0.00	0	11,638.00
I2050	On 07/05/2026	Bond Future	0.00		142.79	126	142.79126	0.00000	141.09	512		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		142.96	360	142.96360	0.00000	141.23	621		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		145.48	914	145.48914	0.00000	143.73	079		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		145.53	778	145.53778	0.00000	143.74	822		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		125.61	770	125.61770	0.00000	124.98	767		6.99	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.92	007	127.92007	0.00000	127.27	840		7.14	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.41	486	127.41486	0.00000	126.76	121		7.39	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.66	502	129.66502	0.00000	128.99	939		7.38	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		129.02	810	129.02810	0.00000	128.35	067		7.53	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	100.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		431.02	100	431.02100	0.00000	429.98	900		0.00	0.00	73,273,570.00	17	252.00
IGOV	On 07/05/2026	Index Future	0.00		438.92	000	438.92000	0.00000	437.86	900		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		446.90	100	446.90100	0.00000	445.83	000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		454.88	800	454.88800	0.00000	453.79	700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		462.82	500	462.82500	0.00000	461.71	300		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		293.19058	293.19058	0.00000	291.38728	291.38728			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.56389	298.56389	0.00000	296.72762	296.72762			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.63117	298.63117	0.00000	296.76056	296.76056			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		303.90704	303.90704	0.00000	302.00272	302.00272			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.70276	303.70276	0.00000	301.76425	301.76425			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		7.48879	101.94607	0.00000	7.50481	101.89133			2.90	0.00	50,973,035.00		500	164,646.00
R2030	On 07/05/2026	Bond Future	0.00		7.50675	103.78971	0.00000	7.52399	103.73408			2.88	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	323.15000	0.32315	0.00000	308.97000	0.30897	323.150	2.60	0.30	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,200.21000	1.20021	0.00000	1,168.22000	1.16822	1,200.210	3.11	0.63	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	381.28000	0.38128	0.00000	399.17000	0.39917	381.280	3.33	(0.27)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.53157	101.66281	0.00000	7.55034	101.60598			2.88	0.00	81,431,910.81		801	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	413.21000	0.41321	0.00000	396.85000	0.39685	413.210	2.43	0.32	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,235.90000	1.23590	0.00000	1,204.24000	1.20424	1,235.900	2.84	0.59	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	439.58000	0.43958	0.00000	456.84000	0.45684	439.580	3.18	(0.27)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.56102	103.43413	0.00000	7.58151	103.37601			2.73	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.61433	101.20510	0.00000	7.63689	101.14568			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		7.89620	104.69309	0.00000	7.92256	104.56557			4.42	0.00	26,173,272.50		250	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.92735	102.42697	0.00000	7.95513	102.29717			4.52	0.00	0.00		0	37,710.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 06/08/2026	Bond Future	0.00		7.96365		104.28451	0.00000	7.99303	104.15221			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.01105		101.94431	0.00000	8.04218	101.80944			4.33	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.07606		103.69519	0.00000	8.10917	103.55763			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		8.06474		113.97980	0.00000	8.09627	113.80043			6.79	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.10191		110.99827	0.00000	8.13499	110.81579			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.14400		113.01118	0.00000	8.17883	112.82519			6.97	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.19637		109.94085	0.00000	8.23309	109.75129			6.79	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.26499		111.82836	0.00000	8.30380	111.63517			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		8.34388		107.31572	0.00000	8.35987	107.21343			5.70	0.00	21,463,144.00	200	81,885.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,251.32000		2.25132	0.00000	2,180.62000	2.18062	2,251.320	6.03	0.76	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	75.85000		0.07585	0.00000	84.68000	0.08468	75.850	7.17	(0.06)	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	53.49000		0.05349	0.00000	60.08000	0.06008	53.490	7.41	(0.04)	0.00		0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	15.75000		0.01575	0.00000	18.05000	0.01805	15.750	8.23	(0.01)	0.00		0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,877.19000		10.87719	0.00000	10,775.44000	10.77544	10,877.190	9.23	1.00	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,353.31000		12.35331	0.00000	12,251.29000	12.25129	12,353.310	9.74	1.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.51000		0.00051	0.00000	0.61000	0.00061	0.510	9.85	0.00	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,006.81000		15.00681	0.00000	14,904.55000	14.90455	15,006.810	9.85	1.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.03000		0.00003	0.00000	0.04000	0.00004	0.030	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		8.38370		104.75461	0.00000	8.40034	104.65051			6.01	0.00	474,957,401.74	4,534	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,162.53000		1.16253	0.00000	1,121.69000	1.12169	1,162.530	5.28	0.44	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,181.11000		3.18111	0.00000	3,109.38000	3.10938	3,181.110	6.09	0.74	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	329.84000		0.32984	0.00000	347.64000	0.34764	329.840	6.92	(0.14)	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,649.49000		7.64949	0.00000	7,554.85000	7.55485	7,649.490	7.77	0.93	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,757.92000		7.75792	0.00000	7,663.02000	7.66302	7,757.920	7.81	0.93	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,029.05000		8.02905	0.00000	7,933.54000	7.93354	8,029.050	7.90	0.94	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	71.76000		0.07176	0.00000	76.41000	0.07641	71.760	8.63	(0.03)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	69.55000		0.06955	0.00000	74.07000	0.07407	69.550	8.66	(0.03)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	64.42000		0.06442	0.00000	68.63000	0.06863	64.420	8.75	(0.03)	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	34.31000		0.03431	0.00000	36.69000	0.03669	34.310	9.47	(0.01)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	33.36000		0.03336	0.00000	35.68000	0.03568	33.360	9.50	(0.01)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	31.14000		0.03114	0.00000	33.32000	0.03332	31.140	9.58	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.42829		106.65462	0.00000	8.44568	106.54839			5.93	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,453.53000		1.45353	0.00000	1,411.41000	1.41141	1,453.530	5.28	0.44	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,993.53000		2.99353	0.00000	2,929.87000	2.92987	2,993.530	5.87	0.64	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,339.14000		3.33914	0.00000	3,272.05000	3.27205	3,339.140	6.00	0.67	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,919.70000		4.91970	0.00000	4,840.68000	4.84068	4,919.700	6.55	0.78	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	672.49000		0.67249	0.00000	697.48000	0.69748	672.490	6.69	(0.20)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,359.43000		5.35943	0.00000	5,277.91000	5.27791	5,359.430	6.70	0.80	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	537.15000		0.53715	0.00000	557.75000	0.55775	537.150	6.97	(0.16)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	402.40000		0.40240	0.00000	418.39000	0.41839	402.400	7.36	(0.12)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	366.58000		0.36658	0.00000	381.29000	0.38129	366.580	7.49	(0.11)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	362.37000		0.36237	0.00000	376.93000	0.37693	362.370	7.50	(0.11)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	222.10000		0.22210	0.00000	231.54000	0.23154	222.100	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	200.14	0.00	200.14000	0.20014	0.00000	208.73000	0.20873	200.140	8.21	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.48	425	104.01424	0.00000	8.50243	103.90590			6.06	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,462.57	0.00	3,462.57000	3.46257	0.00000	3,397.94000	3.39794	3,462.570	6.13	0.63	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	940.25	0.00	940.25000	0.94025	0.00000	968.49000	0.96849	940.250	6.84	(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	565.07	0.00	565.07000	0.56507	0.00000	583.23000	0.58323	565.070	7.52	(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55	446	105.80121	0.00000	8.57352	105.69067			5.90	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.77	760	98.29970	0.00000	8.78333	98.26038			6.87	0.00	29,784,809.10	303	120,335.00
R2037	On 05/02/2026	Bond Future	9.65	Put	65.66	0.00	65.66000	0.06566	0.00000	70.15000	0.07015	65.660	8.64	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	16.92	0.00	16.92000	0.01692	0.00000	18.44000	0.01844	16.920	9.79	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,219.61	0.00	13,219.61000	13.21961	0.00000	13,180.51000	13.18051	13,219.610	11.62	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,973.19	0.00	15,973.19000	15.97319	0.00000	15,933.90000	15.93390	15,973.190	11.85	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0.00	0.00000	0.00000	0.00000	0.00000			11.85	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0.00	0.00000	0.00000	0.00000	0.00000			11.85	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.83	209	100.07746	0.00000	8.83803	100.03745			6.96	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,411.60	0.00	2,411.60000	2.41160	0.00000	2,393.02000	2.39302	2,411.600	6.96	0.61	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,882.58	0.00	4,882.58000	4.88258	0.00000	4,855.12000	4.85512	4,882.580	8.10	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	244.36	0.00	244.36000	0.24436	0.00000	250.91000	0.25091	244.360	9.36	(0.09)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,043.17	0.00	13,043.17000	13.04317	0.00000	13,005.55000	13.00555	13,043.170	11.10	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.41	0.00	1.41000	0.00141	0.00000	1.50000	0.00150	1.410	11.20	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.89	259	97.63255	0.00000	8.89878	97.59169			7.27	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,605.65	0.00	7,605.65000	7.60565	0.00000	7,573.83000	7.57383	7,605.650	8.84	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	250.91	0.00	250.91000	0.25091	0.00000	255.90000	0.25590	250.910	10.10	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	133.46	0.00	133.46000	0.13346	0.00000	136.42000	0.13642	133.460	11.07	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.95	402	99.33333	0.00000	8.96049	99.29143			7.21	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,717.98	0.00	4,717.98000	4.71798	0.00000	4,693.05000	4.69305	4,717.980	7.57	0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	732.89	0.00	732.89000	0.73289	0.00000	742.61000	0.74261	732.890	8.91	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	429.65	0.00	429.65000	0.42965	0.00000	435.97000	0.43597	429.650	9.83	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.02	789	96.78300	0.00000	9.03466	96.74010			7.41	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.87	116	118.66000	0.00000	8.87696	118.61311			6.47	0.00	118,660.00	1	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.92	678	115.32189	0.00000	8.93278	115.27428			6.97	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.98	677	117.41317	0.00000	8.99303	117.36446			7.02	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.05	410	113.97844	0.00000	9.06064	113.92856			7.10	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.13	348	115.93495	0.00000	9.14033	115.88382			7.03	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.04	786	109.86920	0.00000	9.05368	109.82305			7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.10	606	106.87741	0.00000	9.11208	106.83046			7.54	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.16	864	108.81551	0.00000	9.17489	108.76762			7.56	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.23	808	105.73499	0.00000	9.24460	105.68594			7.86	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.31	896	107.55009	0.00000	9.32577	107.49985			7.75	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.10	060	99.45679	0.00000	9.09614	99.49148			7.69	0.00	60,171,357.95	605	76,851.00
R2040	On 05/02/2026	Bond Future	9.05	Call	922.11	0.00	922.11000	0.92211	0.00000	946.46000	0.94646	922.110	6.71	0.45	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,566.48	0.00	1,566.48000	1.56648	0.00000	1,596.45000	1.59645	1,566.480	6.95	0.61	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	5,331.88	0.000	5.33188	0.00000	5,367.87	0.00000	5,331.880	8.62	0.94	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	99.23	0.00000	0.09923	0.00000	100.53	0.10053	99.230	8.62	(0.06)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	24.38	0.00000	0.02438	0.00000	25.15	0.02515	24.380	9.95	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,090.51	0.00000	9.09051	0.00000	9,125.83	9.12583	9,090.510	10.27	0.99	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	5.39	0.00000	0.00539	0.00000	5.68	0.00568	5.390	11.37	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1.79	0.00000	0.00179	0.00000	1.91	0.00191	1.790	12.40	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,278.0200	0.00000	18.27802	0.00000	18,312.73	18.31273	18,278.020	13.31	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000			13.31	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.15936	101.25546	0.00000	9.15474	101.29085			7.83	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,011.9900	0.00000	11.01199	0.00000	11,047.99	11.04799	11,011.990	10.84	0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	31.14	0.00000	0.03114	0.00000	31.52	0.03152	31.140	12.62	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	8.49	0.00000	0.00849	0.00000	8.64	0.00864	8.490	12.62	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.22380	98.58134	0.00000	9.21904	98.61720			8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.28848	100.29848	0.00000	9.28359	100.33473			8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,899.54	0.00000	5.89954	0.00000	5,929.90	5.92990	5,899.540	8.49	0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	704.36	0.00000	0.70436	0.00000	702.52	0.70252	704.360	9.99	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	419.69	0.00000	0.41969	0.00000	419.10	0.41910	419.690	11.07	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.36445	97.51407	0.00000	9.35943	97.55063			8.46	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.18707	111.48976	0.00000	9.18775	111.48377			7.72	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.24433	108.40118	0.00000	9.24502	108.39518			8.23	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.30544	110.36698	0.00000	9.30618	110.36065			8.26	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.37254	107.18744	0.00000	9.37334	107.18070			8.62	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.44980	109.02741	0.00000	9.45067	109.02020			8.52	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.32067	95.30482	0.00000	9.31111	95.38439			8.55	0.00	285,914.46	3	63,026.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,059.93	0.00000	6.05993	0.00000	6,138.44	6.13844	6,059.930	10.50	0.93	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,877.1100	0.00000	11.87711	0.00000	11,956.91	11.95691	11,877.110	13.09	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	4.61	0.00000	0.00461	0.00000	4.77	0.00477	4.610	14.10	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	2.85	0.00000	0.00285	0.00000	2.96	0.00296	2.850	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2.53	0.00000	0.00253	0.00000	2.64	0.00264	2.530	14.82	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.37940	97.02835	0.00000	9.36953	97.10947			8.72	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	644.06	0.00000	0.64406	0.00000	633.93	0.63393	644.060	9.44	(0.19)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.44325	94.40287	0.00000	9.43308	94.48529			9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.50682	96.04722	0.00000	9.49638	96.13072			9.16	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.58044	93.31488	0.00000	9.56969	93.39958			9.51	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.28967	98.90609	0.00000	9.27500	99.03733			8.70	0.00	42,331,806.52	428	243,679.00
R2048	On 05/02/2026	Bond Future	8.90	Call	202.87	0.00000	0.20287	0.00000	226.29	0.22629	202.870	7.56	0.13	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,914.18	0.00000	1.91418	0.00000	2,006.62	2.00662	1,914.180	8.40	0.62	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,551.51	0.00000	3.55151	0.00000	3,665.83	3.66583	3,551.510	9.22	0.81	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	187.66	0.00000	0.18766	0.00000	180.91	0.18091	187.660	10.10	(0.09)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.34023	96.25629	0.00000	9.32512	96.39003			9.30	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.39450	98.00206	0.00000	9.37896	98.13803			9.37	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.45540	95.27408	0.00000	9.43942	95.41222			9.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.52574	96.91062	0.00000	9.50930	97.05078			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	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.12964	129.12991	0.00000	9.13531	129.06143			8.85		0.00	402,756,189.29	3,119	33,300.00
R2053	On 07/05/2026	Bond Future	0.00		9.17634	125.60404	0.00000	9.18216	125.53449			9.46		0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.22579	127.88185	0.00000	9.23181	127.81069			9.53		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.27977	124.25156	0.00000	9.28599	124.17890			9.98		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.34160	126.38454	0.00000	9.34804	126.31027			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		8.58899	86.65120	0.00000	8.59980	86.58649			6.76		0.00	173,302.40	2	36,995.00
R209	On 07/05/2026	Bond Future	0.00		8.63396	85.06711	0.00000	8.64515	85.00129			7.11		0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.68302	86.60989	0.00000	8.69465	86.54274			7.08		0.00	81,499,906.49	941	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.73918	84.96977	0.00000	8.75129	84.90119			7.25		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.80689	86.42952	0.00000	8.81951	86.35953			7.10		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000			0.00		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		259.07092	259.07092	0.00000	259.10435	259.10435			0.00		0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.34094	260.34094	0.00000	260.37510	260.37510			0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.12533	265.12533	0.00000	265.15967	265.15967			0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.27719	266.27719	0.00000	266.31149	266.31149			0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.91809	270.91809	0.00000	270.95212	270.95212			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		7.69354	100.28864	0.00000	7.71479	100.20265			3.85		0.00	221,738,183.04	2,211	18,711.00
R213	On 07/05/2026	Bond Future	0.00		7.71421	98.55153	0.00000	7.73675	98.46403			3.85		0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.73981	100.33908	0.00000	7.76387	100.24982			3.67		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.78293	98.53954	0.00000	7.80868	98.44848			3.60		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.84719	100.23327	0.00000	7.87491	100.14032			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		9.11427	81.73757	0.00000	9.10980	81.76824			8.17		0.00	817,375.70	10	10,254.00
R214	On 07/05/2026	Bond Future	0.00		9.16404	79.91867	0.00000	9.15943	79.94993			8.68		0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.21778	81.36819	0.00000	9.21305	81.39986			8.74		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.27905	79.49114	0.00000	9.27420	79.52320			9.09		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.35056	80.85698	0.00000	9.34559	80.88935			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 :														1,718,334,689.00		14,432	1,748,730.00
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Grand Total:														1,718,334,689.00		14,432	1,748,730.00
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