

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2025

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																	
Derivatives																	
AL37	On 05/02/2026	Index Future	0.00		1,256.20600		1,256.20600	0.00000	1,260.43800	1,260.43800		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,278.68100		1,278.68100	0.00000	1,282.98700	1,282.98700		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,301.50900		1,301.50900	0.00000	1,305.88500	1,305.88500		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,324.50500		1,324.50500	0.00000	1,328.95000	1,328.95000		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,347.34900		1,347.34900	0.00000	1,351.86000	1,351.86000		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,612.05800		1,612.05800	0.00000	1,621.38300	1,621.38300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,640.89900		1,640.89900	0.00000	1,650.38900	1,650.38900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,670.19400		1,670.19400	0.00000	1,679.84500	1,679.84500		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,699.70400		1,699.70400	0.00000	1,709.51500	1,709.51500		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,729.02000		1,729.02000	0.00000	1,738.98500	1,738.98500		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,358.31000		1,358.31000	0.00000	1,366.56200	1,366.56200		0.00		0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,382.61200		1,382.61200	0.00000	1,391.00900	1,391.00900		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,407.29500		1,407.29500	0.00000	1,415.83500	1,415.83500		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,432.16000		1,432.16000	0.00000	1,440.84200	1,440.84200		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,456.86200		1,456.86200	0.00000	1,465.68100	1,465.68100		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		8.97641		95.05168	0.00000	8.88447	95.52611		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.04947		92.98187	0.00000	8.95333	93.46478		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.12762		94.68094	0.00000	9.02692	95.17257		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.21778		92.56294	0.00000	9.11227	93.06303		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.32870		94.17482	0.00000	9.21787	94.68335		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		9.62621		93.34857	0.00000	9.51457	94.19957		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.69574		90.77682	0.00000	9.58043	91.64319		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.76722		92.43526	0.00000	9.64814	93.31726		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.84378		89.80581	0.00000	9.72076	90.70324		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.93055		91.36790	0.00000	9.80340	92.28071		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		1,333.14300		1,333.14300	0.00000	1,341.21000	1,341.21000		0.00		0.00	293,291,460.00	22	606.00
GOVI	On 07/05/2026	GOVI	0.00		1,356.99500		1,356.99500	0.00000	1,365.20400	1,365.20400		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,381.22100		1,381.22100	0.00000	1,389.57000	1,389.57000		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,405.62500		1,405.62500	0.00000	1,414.11300	1,414.11300		0.00		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,429.86900		1,429.86900	0.00000	1,438.49100	1,438.49100		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		145.39047		145.39047	0.00000	145.41642	145.41642		0.00		0.00	0.00	0	1,850.00
I2029	On 07/05/2026	Bond Future	0.00		146.56684		146.56684	0.00000	146.59310	146.59310		0.00		0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		149.24582		149.24582	0.00000	149.27230	149.27230		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.40294		150.40294	0.00000	150.42925	150.42925		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.02723		153.02723	0.00000	153.05359	153.05359		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		113.08601		113.08601	0.00000	113.45377	113.45377		1.92	0.00	0.00	0	1,067.00
I2031	On 07/05/2026	Bond Future	0.00		115.13657		115.13657	0.00000	115.51086	115.51086		1.81	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.81635		114.81635	0.00000	115.19700	115.19700		1.78	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.84651		116.84651	0.00000	117.23363	117.23363		1.66	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.42560		116.42560	0.00000	116.81836	116.81836		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		143.64433		143.64433	0.00000	143.74164	143.74164		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		144.68680		144.68680	0.00000	144.78580	144.78580		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		147.33149		147.33149	0.00000	147.43198	147.43198		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.35151		148.35151	0.00000	148.45326	148.45326		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.94016		150.94016	0.00000	151.04321	151.04321		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		158.30528		158.30528	0.00000	158.47199	158.47199		0.00	0.00	0.00	0	2,539.00
I2038	On 07/05/2026	Bond Future	0.00		161.17583		161.17583	0.00000	161.34550	161.34550		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		161.92058		161.92058	0.00000	162.09263	162.09263		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		164.78439		164.78439	0.00000	164.95919	164.95919		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		165.42718		165.42718	0.00000	165.60385	165.60385		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		123.29592		123.29592	0.00000	123.66252	123.66252		4.47	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.53159		125.53159	0.00000	125.90477	125.90477		4.52	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.96994		124.96994	0.00000	125.34933	125.34933		4.69	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		127.17944		127.17944	0.00000	127.56528	127.56528		4.67	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.50099		126.50099	0.00000	126.89215	126.89215		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		142.28568		142.28568	0.00000	142.71384	142.71384		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		142.57165		142.57165	0.00000	143.00745	143.00745		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		145.17742		145.17742	0.00000	145.62091	145.62091		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.41497		145.41497	0.00000	145.86540	145.86540		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.95111		147.95111	0.00000	148.40882	148.40882		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		143.62868		143.62868	0.00000	144.12756	144.12756		0.00	0.00	0.00	0	11,638.00
I2050	On 07/05/2026	Bond Future	0.00		146.23301		146.23301	0.00000	146.74103	146.74103		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		146.45415		146.45415	0.00000	146.97074	146.97074		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.04437		149.04437	0.00000	149.57001	149.57001		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.15697		149.15697	0.00000	149.69052	149.69052		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		128.84367		128.84367	0.00000	128.62734	128.62734		6.54	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		131.17988		131.17988	0.00000	130.95942	130.95942		6.66	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.72153		130.72153	0.00000	130.49631	130.49631		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		133.03290		133.03290	0.00000	132.80352	132.80352		6.98	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		132.45652		132.45652	0.00000	132.22183	132.22183		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		436.53200		436.53200	0.00000	437.25400	437.25400		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		444.44800		444.44800	0.00000	445.18200	445.18200		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		452.48700		452.48700	0.00000	453.23200	453.23200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		460.58400		460.58400	0.00000	461.34000	461.34000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		468.62900		468.62900	0.00000	469.39400	469.39400		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		296.01634	296.01634	0.00000	296.32808	296.32808			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		301.38415	301.38415	0.00000	301.70115	301.70115			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		301.47318	301.47318	0.00000	301.79503	301.79503			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		306.80569	306.80569	0.00000	307.13255	307.13255			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.65600	306.65600	0.00000	306.98629	306.98629			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		7.60374	101.55408	0.00000	7.51480	101.85721			2.76	0.00	7,718,110.08		76	164,722.00
R2030	On 07/05/2026	Bond Future	0.00		7.63686	103.37078	0.00000	7.54098	103.67929			2.73	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	181.64000	0.18164	0.00000	257.65000	0.25765	181.640	2.45	0.20	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	903.72000	0.90372	0.00000	1,090.85000	1.09085	903.720	2.96	0.55	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	462.34000	0.46234	0.00000	375.68000	0.37568	462.340	3.18	(0.33)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.67618	101.22596	0.00000	7.57219	101.53987			2.75	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	298.13000	0.29813	0.00000	388.36000	0.38836	298.130	2.48	0.25	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,016.99000	1.01699	0.00000	1,194.69000	1.19469	1,016.990	2.94	0.52	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	589.62000	0.58962	0.00000	498.56000	0.49856	589.620	3.27	(0.33)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.71726	102.99202	0.00000	7.60438	103.31119			2.61	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.78479	100.75719	0.00000	7.66126	101.08154			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		7.98330	104.27249	0.00000	7.90093	104.67019			4.16	0.00	0.00		0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		8.02346	101.97879	0.00000	7.93663	102.38358			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		8.06746		103.81800	0.00000	7.97577	104.22991			4.09	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.12029		101.47202	0.00000	8.02337	101.89091			4.04	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.19150		103.21657	0.00000	8.08877	103.64236			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		8.15153		113.48697	0.00000	8.06940	113.95327			6.38	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.19698		110.47489	0.00000	8.11075	110.94947			6.38	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.24607		112.46727	0.00000	8.15542	112.95016			6.55	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.30330		109.39000	0.00000	8.20793	109.88113			6.35	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.37739		111.27003	0.00000	8.27685	111.76928			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		8.44040		106.70026	0.00000	8.34331	107.31937			5.38	0.00	0.00	0	84,257.00
R2035	On 05/02/2026	Bond Future	8.45	Put	968.30000		0.96830	0.00000	722.12000	0.72212	968.300		5.84	(0.49)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,811.24000		1.81124	0.00000	2,281.00000	2.28100	1,811.240		6.27	0.69	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	114.77000		0.11477	0.00000	82.90000	0.08290	114.770		7.37	(0.08)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	81.02000		0.08102	0.00000	58.77000	0.05877	81.020		7.61	(0.06)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	22.22000		0.02222	0.00000	16.45000	0.01645	22.220		8.34	(0.02)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,262.77000		10.26277	0.00000	10,880.97000	10.88097	10,262.770		9.34	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,737.62000		11.73762	0.00000	12,356.48000	12.35648	11,737.620		9.49	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.33000		0.00033	0.00000	0.27000	0.00027	0.330		9.49	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,391.31000		14.39131	0.00000	15,010.40000	15.01040	14,391.310		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	0.01000	0.00001	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		8.48744		104.10779	0.00000	8.38637	104.73790			5.58	0.00	0.00	0	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	863.70000		0.86370	0.00000	1,131.30000	1.13130	863.700		5.21	0.37	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,719.54000		2.71954	0.00000	3,179.98000	3.17998	2,719.540		6.16	0.68	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	419.56000		0.41956	0.00000	335.00000	0.33500	419.560		6.96	(0.17)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,040.72000		7.04072	0.00000	7,631.23000	7.63123	7,040.720		7.76	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,147.47000		7.14747	0.00000	7,739.33000	7.73933	7,147.470		7.80	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,414.42000		7.41442	0.00000	8,009.48000	8.00948	7,414.420		7.88	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	86.26000		0.08626	0.00000	69.46000	0.06946	86.260		8.60	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	83.55000		0.08355	0.00000	67.30000	0.06730	83.550		8.63	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	77.24000		0.07724	0.00000	62.29000	0.06229	77.240		8.72	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	34.09000		0.03409	0.00000	27.53000	0.02753	34.090		9.20	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	32.28000		0.03228	0.00000	26.05000	0.02605	32.280		9.20	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	28.11000		0.02811	0.00000	22.64000	0.02264	28.110		9.20	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.53820		105.98559	0.00000	8.43282	106.62693			5.54	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,147.73000		1.14773	0.00000	1,417.91000	1.41791	1,147.730		5.22	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,571.27000		2.57127	0.00000	2,977.46000	2.97746	2,571.270		5.89	0.59	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,896.05000		2.89605	0.00000	3,323.32000	3.32332	2,896.050		6.02	0.62	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,401.45000		4.40145	0.00000	4,900.62000	4.90062	4,401.450		6.58	0.74	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	807.78000		0.80778	0.00000	678.88000	0.67888	807.780		6.70	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,824.05000		4.82405	0.00000	5,338.05000	5.33805	4,824.050		6.72	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	644.81000		0.64481	0.00000	541.39000	0.54139	644.810		6.99	(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	476.78000		0.47678	0.00000	399.94000	0.39994	476.780		7.34	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	430.66000		0.43066	0.00000	361.15000	0.36115	430.660		7.45	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	425.29000		0.42529	0.00000	356.64000	0.35664	425.290		7.46	(0.13)	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	256.99	0000	0.25699	0.00000	215.62	0000	0.21562	256.990	8.03	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	230.96	0000	0.23096	0.00000	193.88	0000	0.19388	230.960	8.15	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.59847		103.33598	0.00000	8.48860		103.98831		5.65	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,014.45	0000	3.01445	0.00000	3,423.22	0000	3.42322	3,014.450	6.08	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,070.64	0000	1.07064	0.00000	921.69	0000	0.92169	1,070.640	6.77	(0.26)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	629.48	0000	0.62948	0.00000	539.94	0000	0.53994	629.480	7.40	(0.16)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.67354		105.11313	0.00000	8.55874		105.77637		5.51	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.86347		97.71267	0.00000	8.77185		98.33918		6.39	0.00	15,829,452.54	162	120,389.00
R2037	On 05/02/2026	Bond Future	9.65	Put	91.41	0000	0.09141	0.00000	67.79	0000	0.06779	91.410	8.81	(0.06)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	21.59	0000	0.02159	0.00000	16.49	0000	0.01649	21.590	9.87	(0.02)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,632.27	0000	12.63227	0.00000	13,258.52	0000	13.25852	12,632.270	11.36	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,386.08	0000	15.38608	0.00000	16,012.57	0000	16.01257	15,386.080	11.36	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.36	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.36	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.92402		99.46066	0.00000	8.82901		100.09822		6.46	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,047.58	0000	2.04758	0.00000	2,435.74	0000	2.43574	2,047.580	7.03	0.55	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,387.29	0000	4.38729	0.00000	4,905.65	0000	4.90565	4,387.290	8.16	0.77	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	286.29	0000	0.28629	0.00000	237.83	0000	0.23783	286.290	9.34	(0.10)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,420.56	0000	12.42056	0.00000	13,047.51	0000	13.04751	12,420.560	10.68	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.89	0000	0.00089	0.00000	0.72	0000	0.00072	0.890	10.68	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.98961		96.99465	0.00000	8.89091		97.64365		6.81	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,055.11	0000	7.05511	0.00000	7,616.42	0000	7.61642	7,055.110	8.87	0.84	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	283.48	0000	0.28348	0.00000	243.62	0000	0.24362	283.480	10.06	(0.08)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	120.08	0000	0.12008	0.00000	102.62	0000	0.10262	120.080	10.58	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.05430		98.68669	0.00000	8.95195		99.34673		6.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,263.80	0000	4.26380	0.00000	4,719.02	0000	4.71902	4,263.800	7.56	0.66	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	812.23	0000	0.81223	0.00000	712.65	0000	0.71265	812.230	8.84	(0.17)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	470.50	0000	0.47050	0.00000	413.24	0000	0.41324	470.500	9.75	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.13187		96.12689	0.00000	9.02552		96.79803		6.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.94155		118.09279	0.00000	8.85511		118.78989		6.04	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.00265		114.72195	0.00000	8.91298		115.43148		6.50	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.06703		116.79079	0.00000	8.97396		117.51295		6.61	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.13707		113.34790	0.00000	9.04048		114.08242		6.69	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.21944		115.29566	0.00000	9.11909		116.04247		6.65	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.11811		109.31397	0.00000	9.02667		110.03749		6.64	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.18151		106.29119	0.00000	9.08682		107.02763		7.03	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.24821		108.20811	0.00000	9.15012		108.95759		7.12	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.32021		105.11942	0.00000	9.21859		105.88182		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.40389		106.92593	0.00000	9.29852		107.70109		7.35	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.21177		98.59764	0.00000	9.09994		99.46192		7.17	0.00	0.00	0	77,999.00
R2040	On 05/02/2026	Bond Future	9.05	Call	644.10	0000	0.64410	0.00000	1,015.03	0000	1.01503	644.100	7.32	0.34	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	1,185.87	000	1.18587	0.00000	1,691.32	000	1.69132	1,185.870	7.78	0.49	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	724.56	000	0.72456	0.00000	507.38	000	0.50738	724.560	8.40	(0.33)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,592.73	000	4.59273	0.00000	5,388.51	000	5.38851	4,592.730	9.60	0.88	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	57.27	000	0.05727	0.00000	39.85	000	0.03985	57.270	10.81	(0.03)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,254.74	000	8.25474	0.00000	9,106.74	000	9.10674	8,254.740	11.10	0.98	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	12.64	000	0.01264	0.00000	9.14	000	0.00914	12.640	12.14	(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	3.12	000	0.00312	0.00000	2.31	000	0.00231	3.120	12.79	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,418.81	000	17.41881	0.00000	18,283.07	000	18.28307	17,418.810	12.79	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.79	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.27	686	100.36144	0.00000	9.16	123	101.24115		7.27	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,158.80	000	10.15880	0.00000	10,997.36	000	10.99736	10,158.800	10.86	0.94	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	27.64	000	0.02764	0.00000	21.55	000	0.02155	27.640	12.07	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	6.90	000	0.00690	0.00000	5.27	000	0.00527	6.900	12.07	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.34	681	97.66107	0.00000	9.22	710	98.55649		7.72	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.41	533	99.36458	0.00000	9.29	160	100.27535		7.70	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,395.23	000	5.39523	0.00000	6,043.41	000	6.04341	5,395.230	9.00	0.68	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	926.43	000	0.92643	0.00000	793.68	000	0.79368	926.430	10.41	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	550.43	000	0.55043	0.00000	471.87	000	0.47187	550.430	11.42	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.49	559	96.56586	0.00000	9.36	747	97.49209		7.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.29	813	110.51758	0.00000	9.18	638	111.49584		7.22	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.36	152	107.39036	0.00000	9.24	607	108.38606		7.67	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.42	785	109.32707	0.00000	9.30	853	110.34054		7.78	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.49	877	106.13187	0.00000	9.37	546	107.16284		8.13	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.58	017	107.95565	0.00000	9.45	262	109.00406		8.07	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.42	144	94.47220	0.00000	9.31	490	95.35283		8.02	0.00	483,508,719.60	5,118	60,313.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,292.54	000	5.29254	0.00000	6,116.11	000	6.11611	5,292.540	10.81	0.90	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,049.36	000	11.04936	0.00000	11,925.67	000	11.92567	11,049.360	13.31	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	6.40	000	0.00640	0.00000	4.88	000	0.00488	6.400	14.33	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	2.52	000	0.00252	0.00000	1.93	000	0.00193	2.520	14.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1.98	000	0.00198	0.00000	1.51	000	0.00151	1.980	14.33	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.48	561	96.16213	0.00000	9.37	573	97.05850		8.16	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	841.44	000	0.84144	0.00000	667.31	000	0.66731	841.440	9.64	(0.23)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.55	412	93.51134	0.00000	9.44	068	94.42369		8.68	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.62	085	95.14243	0.00000	9.50	391	96.07048		8.68	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.69	799	92.39622	0.00000	9.57	725	93.34000		9.04	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.38	530	98.05763	0.00000	9.28	392	98.95750		8.21	0.00	980,576.30	10	243,421.00
R2048	On 05/02/2026	Bond Future	8.90	Call	84.69	000	0.08469	0.00000	181.72	000	0.18172	84.690	7.30	0.07	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,438.18	000	1.43818	0.00000	1,987.27	000	1.98727	1,438.180	8.73	0.52	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,907.15	000	2.90715	0.00000	3,628.64	000	3.62864	2,907.150	9.61	0.74	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	287.90	000	0.28790	0.00000	203.59	000	0.20359	287.900	10.48	(0.14)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.44	078	95.37392	0.00000	9.33	643	96.28989		8.74	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.49	919	97.09416	0.00000	9.39	171	98.02645		8.90	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.56	297	94.35260	0.00000	9.45	228	95.30103		9.32	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 04/02/2027	Bond Future	0.00		9.63651		95.97495	0.00000	9.52236	96.93941		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		9.22028		128.04273	0.00000	9.11888	129.26004		8.38	0.00	0.00	0	33,300.00
R2053	On 07/05/2026	Bond Future	0.00		9.27168		124.47293	0.00000	9.16733	125.71184		8.92	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.32503		126.71766	0.00000	9.21760	127.97876		9.09	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.38169		123.07003	0.00000	9.27111	124.35284		9.53	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.44644		125.18494	0.00000	9.33251	126.48949		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		8.65955		86.22995	0.00000	8.56795	86.77734		6.27	0.00	0.00	0	36,995.00
R209	On 07/05/2026	Bond Future	0.00		8.70990		84.62175	0.00000	8.61498	85.17889		6.56	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.76327		86.14793	0.00000	8.66483	86.71505		6.61	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.82208		84.50169	0.00000	8.72001	85.07848		6.75	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.89273		85.95486	0.00000	8.78675	86.54138		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		259.17479		259.17479	0.00000	259.29367	259.29367		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.39673		260.39673	0.00000	260.51744	260.51744		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.15607		265.15607	0.00000	265.27858	265.27858		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.31362		266.31362	0.00000	266.43692	266.43692		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.95925		270.95925	0.00000	271.08396	271.08396		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		7.79677		99.87178	0.00000	7.70874	100.22712		3.62	0.00	0.00	0	18,711.00
R213	On 07/05/2026	Bond Future	0.00		7.82868		98.10816	0.00000	7.73526	98.46981		3.60	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.86443		99.87781	0.00000	7.76495	100.24581		3.44	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.91530		98.07250	0.00000	7.80918	98.44671		3.39	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.98871		99.75986	0.00000	7.87494	100.14022		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		9.23037		80.94688	0.00000	9.11873	81.70699		7.64	0.00	0.00	0	10,254.00
R214	On 07/05/2026	Bond Future	0.00		9.28595		79.09825	0.00000	9.17093	79.87198		8.09	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.34469		80.52498	0.00000	9.22610	81.31252		8.23	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.40961		78.63512	0.00000	9.28737	79.43620		8.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.48515		79.98763	0.00000	9.35897	80.80226		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 :													801,328,318.52		5,388	1,765,379.00
Grand Total:													801,328,318.52		5,388	1,765,379.00