

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/12/2025

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	1,255.28800	1,255.28800	0.00000	1,253.28100	1,253.28100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,277.71900	1,277.71900	0.00000	1,275.70500	1,275.70500			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,300.55200	1,300.55200	0.00000	1,298.48600	1,298.48600			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,323.47000	1,323.47000	0.00000	1,321.43700	1,321.43700			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,346.27400	1,346.27400	0.00000	1,344.24000	1,344.24000			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,613.89300	1,613.89300	0.00000	1,610.83100	1,610.83100			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,642.73200	1,642.73200	0.00000	1,639.65300	1,639.65300			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,672.08800	1,672.08800	0.00000	1,668.93300	1,668.93300			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,701.55300	1,701.55300	0.00000	1,698.43200	1,698.43200			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,730.87100	1,730.87100	0.00000	1,727.74000	1,727.74000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,357.94300	1,357.94300	0.00000	1,356.00500	1,356.00500			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,382.20900	1,382.20900	0.00000	1,380.26800	1,380.26800			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,406.90900	1,406.90900	0.00000	1,404.91600	1,404.91600			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,431.70100	1,431.70100	0.00000	1,429.74800	1,429.74800			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,456.37000	1,456.37000	0.00000	1,454.42000	1,454.42000			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	8.93461	95.26700	0.00000	8.97123	95.07833			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.00611	93.19928	0.00000	9.04399	93.00931			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.08174	94.90453	0.00000	9.12167	94.70990			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.17047	92.78676	0.00000	9.21127	92.59370			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.27911	94.40193	0.00000	9.32147	94.20789			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	9.66171	93.08042	0.00000	9.66747	93.03702			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.73265	90.50207	0.00000	9.73831	90.46005			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.80506	92.15763	0.00000	9.81107	92.11365			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.88340	89.51957	0.00000	9.88893	89.47972			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.97160	91.07610	0.00000	9.97699	91.03789			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	1,332.70000	1,332.70000	0.00000	1,330.83400	1,330.83400			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,356.51500	1,356.51500	0.00000	1,354.64600	1,354.64600			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,380.75500	1,380.75500	0.00000	1,378.83600	1,378.83600			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,405.08700	1,405.08700	0.00000	1,403.20700	1,403.20700			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,429.29700	1,429.29700	0.00000	1,427.42100	1,427.42100			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	144.95980	144.95980	0.00000	145.00930	145.00930			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.12600	146.12600	0.00000	146.17973	146.17973			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.80028	148.80028	0.00000	148.85313	148.85313			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.94480	149.94480	0.00000	150.00656	150.00656			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.55989	152.55989	0.00000	152.62659	152.62659			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		112.73179		112.73179	0.00000	112.68346	112.68346		1.95	0.00	15,895,182.39	141	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.77372		114.77372	0.00000	114.72716	114.72716		1.84	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.45109		114.45109	0.00000	114.40226	114.40226		1.81	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.47016		116.47016	0.00000	116.42663	116.42663		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.04291		116.04291	0.00000	116.00171	116.00171		1.64	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		142.68537		142.68537	0.00000	142.68937	142.68937		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.70796		143.70796	0.00000	143.71525	143.71525		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.33803		146.33803	0.00000	146.34359	146.34359		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.33577		147.33577	0.00000	147.34932	147.34932		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.90555		149.90555	0.00000	149.92310	149.92310		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		157.46822		157.46822	0.00000	157.47295	157.47295		0.00	0.00	0.00	0	2,539.00
I2038	On 07/05/2026	Bond Future	0.00		160.32067		160.32067	0.00000	160.32895	160.32895		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		161.05473		161.05473	0.00000	161.06130	161.06130		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.89686		163.89686	0.00000	163.91206	163.91206		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.52384		164.52384	0.00000	164.54366	164.54366		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		122.91405		122.91405	0.00000	122.91801	122.91801		4.38	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.14045		125.14045	0.00000	125.14729	125.14729		4.40	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.57628		124.57628	0.00000	124.58161	124.58161		4.53	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.77389		126.77389	0.00000	126.78607	126.78607		4.45	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.08870		126.08870	0.00000	126.10444	126.10444		4.50	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		141.21044		141.21044	0.00000	141.10957	141.10957		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.47492		141.47492	0.00000	141.37534	141.37534		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.06394		144.06394	0.00000	143.96067	143.96067		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.27772		144.27772	0.00000	144.18040	144.18040		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.79289		146.79289	0.00000	146.69769	146.69769		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		142.37782		142.37782	0.00000	141.89389	141.89389		0.00	0.00	0.00	0	11,608.00
I2050	On 07/05/2026	Bond Future	0.00		144.95677		144.95677	0.00000	144.46750	144.46750		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.15922		145.15922	0.00000	144.65914	144.65914		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		147.72067		147.72067	0.00000	147.21969	147.21969		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.81054		147.81054	0.00000	147.30461	147.30461		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		128.38644		128.38644	0.00000	127.84697	127.84697		6.47	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.71189		130.71189	0.00000	130.16572	130.16572		6.57	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.24984		130.24984	0.00000	129.69196	129.69196		6.80	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.54754		132.54754	0.00000	131.98676	131.98676		6.74	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.96305		131.96305	0.00000	131.39613	131.39613		6.87	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		433.92500		433.92500	0.00000	433.61200	433.61200		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.78500		441.78500	0.00000	441.47600	441.47600		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.78400		449.78400	0.00000	449.46300	449.46300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.81200		457.81200	0.00000	457.50900	457.50900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.80100		465.80100	0.00000	465.50500	465.50500		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		293.94940	293.94940	0.00000	293.95750	293.95750			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		299.27409	299.27409	0.00000	299.28905	299.28905			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.33419	299.33419	0.00000	299.34581	299.34581			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.61679	304.61679	0.00000	304.64459	304.64459			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.43049	304.43049	0.00000	304.46677	304.46677			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		7.61224	101.52517	0.00000	7.65403	101.38317			2.83	0.00	50,762,585.00		500	164,146.00
R2030	On 07/05/2026	Bond Future	0.00		7.64665	103.33934	0.00000	7.69098	103.19714			2.79	0.00	27,591,603.78		267	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	153.35000	0.15335	0.00000	145.06000	0.14506	153.350	2.36	0.18	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	822.46000	0.82246	0.00000	803.19000	0.80319	822.460	2.75	0.55	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	414.32000	0.41432	0.00000	514.30000	0.51430	414.320	2.98	(0.32)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.68602	101.19632	0.00000	7.73457	101.05023			2.82	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	258.36000	0.25836	0.00000	253.10000	0.25310	258.360	2.37	0.23	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	941.24000	0.94124	0.00000	921.86000	0.92186	941.240	2.78	0.52	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	545.63000	0.54563	0.00000	643.31000	0.64331	545.630	3.12	(0.32)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.72941	102.95774	0.00000	7.78019	102.81462			2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.79840	100.72153	0.00000	7.85302	100.57860			2.60	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.00075	104.18848	0.00000	8.04229	103.98886			4.22	0.00	0.00	0.00	0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		8.04229	101.89126	0.00000	8.08558	101.69041			4.30	0.00	0.00	0.00	0	37,710.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 06/08/2026	Bond Future	0.00		8.08683		103.73124	0.00000	8.13286	103.52546			4.17	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.14175		101.37956	0.00000	8.18915	101.17571			4.15	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.21444		103.12179	0.00000	8.26410	102.91700			3.97	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		8.14283		113.53624	0.00000	8.18434	113.30139			6.46	0.00	2,043,652.32	18	13,330.00
R2033	On 07/05/2026	Bond Future	0.00		8.18825		110.52282	0.00000	8.23137	110.28635			6.44	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.23641		112.51860	0.00000	8.28204	112.27642			6.61	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.29400		109.43777	0.00000	8.34086	109.19735			6.45	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.36774		111.31783	0.00000	8.41661	111.07607			6.55	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		8.43127		106.75828	0.00000	8.45732	106.59287			5.43	0.00	0.00	0	85,743.00
R2035	On 05/02/2026	Bond Future	8.45	Put	823.15000		0.82315	0.00000	995.67000	0.99567	823.150		5.33	(0.47)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,743.91000		1.74391	0.00000	1,713.43000	1.71343	1,743.910		5.74	0.71	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	69.86000		0.06986	0.00000	111.27000	0.11127	69.860		6.88	(0.06)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	46.79000		0.04679	0.00000	77.53000	0.07753	46.790		7.12	(0.04)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	11.43000		0.01143	0.00000	20.20000	0.02020	11.430		7.94	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,318.40000		10.31840	0.00000	10,154.74000	10.15474	10,318.400		8.95	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,795.15000		11.79515	0.00000	11,629.99000	11.62999	11,795.150		9.47	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.22000		0.00022	0.00000	0.25000	0.00025	0.220		9.58	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,449.30000		14.44930	0.00000	14,283.90000	14.28390	14,449.300		9.58	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		9.58	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			9.58	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.47826		104.16482	0.00000	8.50500	103.99883			5.65	0.00	0.00	0	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	882.65000		0.88265	0.00000	811.21000	0.81121	882.650		5.27	0.37	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,753.53000		2.75353	0.00000	2,630.79000	2.63079	2,753.530		6.22	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	406.79000		0.40679	0.00000	426.16000	0.42616	406.790		7.04	(0.16)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,090.50000		7.09050	0.00000	6,932.83000	6.93283	7,090.500		7.84	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,197.32000		7.19732	0.00000	7,039.45000	7.03945	7,197.320		7.88	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,464.68000		7.46468	0.00000	7,306.11000	7.30611	7,464.680		7.96	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	81.95000		0.08195	0.00000	85.63000	0.08563	81.950		8.67	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	79.33000		0.07933	0.00000	82.89000	0.08289	79.330		8.71	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	73.21000		0.07321	0.00000	76.53000	0.07653	73.210		8.79	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	31.88000		0.03188	0.00000	33.39000	0.03339	31.880		9.27	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	30.16000		0.03016	0.00000	31.59000	0.03159	30.160		9.27	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	26.22000		0.02622	0.00000	27.46000	0.02746	26.220		9.27	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.52823		106.04605	0.00000	8.55634	105.87572			5.58	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,169.39000		1.16939	0.00000	1,096.29000	1.09629	1,169.390		5.26	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,606.64000		2.60664	0.00000	2,494.51000	2.49451	2,606.640		5.93	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,933.46000		2.93346	0.00000	2,815.50000	2.81550	2,933.460		6.07	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,442.93000		4.44293	0.00000	4,308.54000	4.30854	4,442.930		6.62	0.75	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	790.58000		0.79058	0.00000	822.58000	0.82258	790.580		6.75	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,867.45000		4.86745	0.00000	4,728.72000	4.72872	4,867.450		6.76	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	630.97000		0.63097	0.00000	655.61000	0.65561	630.970		7.04	(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	466.14000		0.46614	0.00000	483.69000	0.48369	466.140		7.39	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	420.94000		0.42094	0.00000	436.57000	0.43657	420.940		7.50	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	415.66000		0.41566	0.00000	431.09000	0.43109	415.660		7.52	(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	Contracts	Traded	Open Interest	
R2035	On 06/08/2026	Bond Future	10.13	Put	250.76	000	0.25	076	0.00	000	259.38	000	0.25	938	250.760	8.09	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	225.31	000	0.22	531	0.00	000	232.89	000	0.23	289	225.310	8.21	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.58	878	103.39	330	0.00	000	8.61	715	103.22	561		5.66	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,038.89	000	3.03	889	0.00	000	2,939.15	000	2.93	915	3,038.890	6.09	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,049.29	000	1.04	929	0.00	000	1,089.54	000	1.08	954	1,049.290	6.79	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	615.25	000	0.61	525	0.00	000	639.13	000	0.63	913	615.250	7.43	(0.16)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.66	355	105.17	062	0.00	000	8.69	274	105.00	274		5.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.83	870	97.88	152	0.00	000	8.86	984	97.66	931		6.46	0.00	0.00	0	122,427.00
R2037	On 05/02/2026	Bond Future	9.65	Put	71.72	000	0.07	172	0.00	000	83.51	000	0.08	351	71.720	8.88	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	15.65	000	0.01	565	0.00	000	18.53	000	0.01	853	15.650	9.95	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,800.58	00	12.80	0058	0.00	000	12,588.56	000	12.58	856	12,800.580	11.45	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,554.89	00	15.55	489	0.00	000	15,342.69	000	15.34	269	15,554.890	11.45	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00	000	0.00	000	0.00	000	0.00	000		11.45	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00	000	0.00	000	0.00	000	0.00	000		11.45	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.89	862	99.63	056	0.00	000	8.93	059	99.41	678		6.51	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,990.93	000	1.99	093	0.00	000	2,005.54	000	2.00	554	1,990.930	6.51	0.57	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,406.40	000	4.40	640	0.00	000	4,337.62	000	4.33	762	4,406.400	7.65	0.80	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	214.45	000	0.21	445	0.00	000	280.22	000	0.28	022	214.450	8.92	(0.08)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,581.02	00	12.58	102	0.00	000	12,373.87	000	12.37	387	12,581.020	10.66	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.75	000	0.00	075	0.00	000	0.80	000	0.00	080	0.750	10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.96	286	97.16	997	0.00	000	8.99	627	96.95	106		6.80	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,187.21	000	7.18	721	0.00	000	7,007.89	000	7.00	789	7,187.210	8.86	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	261.53	000	0.26	153	0.00	000	279.70	000	0.27	970	261.530	10.06	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	109.48	000	0.10	948	0.00	000	117.58	000	0.11	758	109.480	10.59	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.02	718	98.86	100	0.00	000	9.06	101	98.64	363		6.69	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,339.29	000	4.33	929	0.00	000	4,223.74	000	4.22	374	4,339.290	7.49	0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	751.35	000	0.75	135	0.00	000	810.05	000	0.81	005	751.350	8.76	(0.17)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	431.40	000	0.43	140	0.00	000	467.48	000	0.46	748	431.400	9.68	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.10	378	96.30	355	0.00	000	9.13	855	96.08	494		6.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.92	661	118.21	285	0.00	000	8.95	271	118.00	323		6.11	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.98	745	114.84	179	0.00	000	9.01	418	114.63	117		6.55	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.05	089	116.91	557	0.00	000	9.07	885	116.69	953		6.60	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.12	093	113.47	017	0.00	000	9.14	914	113.25	658		6.62	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.20	278	115.41	917	0.00	000	9.23	170	115.20	490		6.55	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.10	810	109.39	284	0.00	000	9.12	910	109.22	748		6.70	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.17	141	106.36	940	0.00	000	9.19	284	106.20	356		7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.23	743	108.29	011	0.00	000	9.25	982	108.11	990		7.10	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.30	961	105.19	858	0.00	000	9.33	205	105.03	110		7.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.39	301	107.00	559	0.00	000	9.41	591	106.83	801		7.23	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.22	744	98.47	739	0.00	000	9.23	821	98.39	487		7.27	0.00	0.00	0	77,004.00
R2040	On 05/02/2026	Bond Future	9.05	Call	491.06	000	0.49	106	0.00	000	551.50	000	0.55	150	491.060	6.75	0.30	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	987.89	000	0.98789	0.00000	1,056.74	000	1.05674	987.890	7.14	0.47	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	630.00	000	0.63000	0.00000	761.41	000	0.76141	630.000	7.73	(0.32)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,415.84	000	4.41584	0.00000	4,394.57	000	4.39457	4,415.840	8.96	0.90	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	37.20	000	0.03720	0.00000	55.84	000	0.05584	37.200	10.27	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,119.13	000	8.11913	0.00000	8,050.44	000	8.05044	8,119.130	10.56	0.98	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	6.88	000	0.00688	0.00000	11.59	000	0.01159	6.880	11.61	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	2.06	000	0.00206	0.00000	2.70	000	0.00270	2.060	12.66	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,298.54	00	17.29854	0.00000	17,216.02	000	17.21602	17,298.540	12.92	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		12.92	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.29	333	100.23705	0.00000	9.30	416	100.15537		7.35	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,038.72	00	10.03872	0.00000	9,957.03	000	9.95703	10,038.720	10.96	0.94	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	28.16	000	0.02816	0.00000	27.63	000	0.02763	28.160	12.19	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	7.01	000	0.00701	0.00000	6.80	000	0.00680	7.010	12.19	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.36	355	97.53678	0.00000	9.37	494	97.45234		7.73	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.43	319	99.23410	0.00000	9.44	424	99.15350		7.63	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,100.98	000	5.10098	0.00000	5,238.99	000	5.23899	5,100.980	8.45	0.68	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	817.65	000	0.81765	0.00000	951.12	000	0.95112	817.650	9.91	(0.16)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	477.64	000	0.47764	0.00000	563.45	000	0.56345	477.640	10.97	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.51	419	96.43243	0.00000	9.52	528	96.35299		7.89	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		9.33	401	110.20628	0.00000	9.33	971	110.15696		7.33	0.00	0.00	0	1,531.00
R2042	On 07/05/2026	Bond Future	0.00		9.39	884	107.07143	0.00000	9.40	444	107.02369		7.76	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.46	615	109.00478	0.00000	9.47	211	108.95476		7.81	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.53	889	105.79963	0.00000	9.54	434	105.75462		8.08	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.62	178	107.61696	0.00000	9.62	710	107.57377		7.99	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	693	94.42716	0.00000	9.44	278	94.29730		8.14	0.00	0.00	0	60,313.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,187.53	000	5.18753	0.00000	5,116.50	000	5.11650	5,187.530	10.09	0.92	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,996.54	00	10.99654	0.00000	10,872.85	000	10.87285	10,996.540	12.71	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	3.03	000	0.00303	0.00000	5.53	000	0.00553	3.030	13.74	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1.75	000	0.00175	0.00000	2.11	000	0.00211	1.750	14.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1.53	000	0.00153	0.00000	1.64	000	0.00164	1.530	14.48	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.49	150	96.11444	0.00000	9.50	758	95.98444		8.25	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	844.97	000	0.84497	0.00000	865.31	000	0.86531	844.970	9.73	(0.24)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.55	993	93.46498	0.00000	9.57	669	93.33142		8.70	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.62	733	95.09141	0.00000	9.64	397	94.96058		8.61	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.70	477	92.34365	0.00000	9.72	164	92.21305		8.94	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		9.39	089	98.00841	0.00000	9.40	163	97.91396		8.33	0.00	0.00	0	243,307.00
R2048	On 05/02/2026	Bond Future	8.90	Call	65.75	000	0.06575	0.00000	66.73	000	0.06673	65.750	7.22	0.06	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,259.32	000	1.25932	0.00000	1,329.07	000	1.32907	1,259.320	8.03	0.52	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,735.48	000	2.73548	0.00000	2,769.87	000	2.76987	2,735.480	8.85	0.75	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	206.76	000	0.20676	0.00000	284.24	000	0.28424	206.760	9.74	(0.11)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.44	674	95.32203	0.00000	9.45	755	95.22804		8.84	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.50	508	97.04350	0.00000	9.51	636	96.94660		8.92	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.56	949	94.29722	0.00000	9.58	051	94.20372		9.26	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		9.64332		95.91792	0.00000	9.65440	95.82525			9.18	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		9.22135		128.02999	0.00000	9.24218	127.78245			8.48	0.00	56,333,195.60	440	33,905.00
R2053	On 07/05/2026	Bond Future	0.00		9.27300		124.45739	0.00000	9.29420	124.20829			9.01	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.32614		126.70474	0.00000	9.34811	126.44956			9.10	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.38327		123.05186	0.00000	9.40532	122.79883			9.44	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.44815		125.16554	0.00000	9.47059	124.91142			9.38	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		8.61989		86.46639	0.00000	8.65607	86.25066			6.32	0.00	74,361,095.40	860	34,854.00
R209	On 07/05/2026	Bond Future	0.00		8.66909		84.86071	0.00000	8.70624	84.64314			6.60	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.72059		86.39321	0.00000	8.75932	86.17059			6.60	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.77843		84.74774	0.00000	8.81779	84.52583			6.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.84750		86.20454	0.00000	8.88799	85.98098			6.56	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		258.51758		258.51758	0.00000	258.52467	258.52467			0.00	0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.72361		259.72361	0.00000	259.73677	259.73677			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.47666		264.47666	0.00000	264.48677	264.48677			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.61451		265.61451	0.00000	265.63893	265.63893			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.24588		270.24588	0.00000	270.27758	270.27758			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		7.82486		99.75873	0.00000	7.86136	99.61206			3.69	0.00	0.00	0	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.85899		97.99117	0.00000	7.89716	97.84409			3.69	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.89612		99.76094	0.00000	7.93712	99.60999			3.54	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.95026		97.94960	0.00000	7.99253	97.80127			3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.02645		99.63409	0.00000	8.07104	99.48575			3.32	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		9.26652		80.70296	0.00000	9.27217	80.66494			7.75	0.00	80,702,960.00	1,000	11,274.00
R214	On 07/05/2026	Bond Future	0.00		9.32342		78.84850	0.00000	9.32898	78.81154			8.18	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.38307		80.27248	0.00000	9.38895	80.23389			8.26	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.44967		78.37508	0.00000	9.45509	78.33999			8.52	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.52662		79.72248	0.00000	9.53190	79.68881			8.44	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 :													307,690,274.49			3,226	1,766,134.00
Grand Total:													307,690,274.49			3,226	1,766,134.00