

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2025

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	1,257.09000	1,257.09000	0.00000	1,255.28800	1,255.28800			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,279.55500	1,279.55500	0.00000	1,277.71900	1,277.71900			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,302.42700	1,302.42700	0.00000	1,300.55200	1,300.55200			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,325.38700	1,325.38700	0.00000	1,323.47000	1,323.47000			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,348.23500	1,348.23500	0.00000	1,346.27400	1,346.27400			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,617.10700	1,617.10700	0.00000	1,613.89300	1,613.89300			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,646.00600	1,646.00600	0.00000	1,642.73200	1,642.73200			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,675.42800	1,675.42800	0.00000	1,672.08800	1,672.08800			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,704.96300	1,704.96300	0.00000	1,701.55300	1,701.55300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,734.35500	1,734.35500	0.00000	1,730.87100	1,730.87100			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,360.72300	1,360.72300	0.00000	1,357.94300	1,357.94300			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,385.04100	1,385.04100	0.00000	1,382.20900	1,382.20900			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,409.79700	1,409.79700	0.00000	1,406.90900	1,406.90900			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,434.65000	1,434.65000	0.00000	1,431.70100	1,431.70100			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,459.38200	1,459.38200	0.00000	1,456.37000	1,456.37000			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	8.90811	95.40383	0.00000	8.93461	95.26700			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.97837	93.33870	0.00000	9.00611	93.19928			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.05265	95.04664	0.00000	9.08174	94.90453			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.13992	92.93165	0.00000	9.17047	92.78676			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.24694	94.54963	0.00000	9.27911	94.40193			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	9.63036	93.31717	0.00000	9.66171	93.08042			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.70025	90.74318	0.00000	9.73265	90.50207			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.77157	92.40328	0.00000	9.80506	92.15763			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.84875	89.76983	0.00000	9.88340	89.51957			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.93573	91.33100	0.00000	9.97160	91.07610			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	1,335.42800	1,335.42800	0.00000	1,332.70000	1,332.70000			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,359.29300	1,359.29300	0.00000	1,356.51500	1,356.51500			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,383.59000	1,383.59000	0.00000	1,380.75500	1,380.75500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,407.98100	1,407.98100	0.00000	1,405.08700	1,405.08700			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,432.25200	1,432.25200	0.00000	1,429.29700	1,429.29700			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	144.79915	144.79915	0.00000	144.95980	144.95980			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.96269	145.96269	0.00000	146.12600	146.12600			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.63420	148.63420	0.00000	148.80028	148.80028			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.77677	149.77677	0.00000	149.94480	149.94480			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.38941	152.38941	0.00000	152.55989	152.55989			0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/02/2026	Bond Future	0.00		112.62639		112.62639	0.00000	112.73179	112.73179		1.95	0.00	0.00	0		1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.66650		114.66650	0.00000	114.77372	114.77372		1.84	0.00	0.00	0		736.00
I2031	On 06/08/2026	Bond Future	0.00		114.34268		114.34268	0.00000	114.45109	114.45109		1.81	0.00	0.00	0		680.00
I2031	On 05/11/2026	Bond Future	0.00		116.36012		116.36012	0.00000	116.47016	116.47016		1.69	0.00	0.00	0		0.00
I2031	On 04/02/2027	Bond Future	0.00		115.93303		115.93303	0.00000	116.04291	116.04291		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		142.35662		142.35662	0.00000	142.68537	142.68537		0.00	0.00	0.00	0		2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.37342		143.37342	0.00000	143.70796	143.70796		0.00	0.00	0.00	0		10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.99760		145.99760	0.00000	146.33803	146.33803		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		146.99026		146.99026	0.00000	147.33577	147.33577		0.00	0.00	0.00	0		0.00
I2033	On 04/02/2027	Bond Future	0.00		149.55444		149.55444	0.00000	149.90555	149.90555		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		157.46539		157.46539	0.00000	157.46822	157.46822		0.00	0.00	0.00	0		2,539.00
I2038	On 07/05/2026	Bond Future	0.00		160.31764		160.31764	0.00000	160.32067	160.32067		0.00	0.00	0.00	0		440.00
I2038	On 06/08/2026	Bond Future	0.00		161.05257		161.05257	0.00000	161.05473	161.05473		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		163.89507		163.89507	0.00000	163.89686	163.89686		0.00	0.00	0.00	0		0.00
I2038	On 04/02/2027	Bond Future	0.00		164.52405		164.52405	0.00000	164.52384	164.52384		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		122.19197		122.19197	0.00000	122.91405	122.91405		4.38	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		124.40538		124.40538	0.00000	125.14045	125.14045		4.40	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		123.82874		123.82874	0.00000	124.57628	124.57628		4.53	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		126.01337		126.01337	0.00000	126.77389	126.77389		4.45	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		125.31728		125.31728	0.00000	126.08870	126.08870		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		140.99827		140.99827	0.00000	141.21044	141.21044		0.00	0.00	0.00	0		12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.25917		141.25917	0.00000	141.47492	141.47492		0.00	0.00	0.00	0		5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.84440		143.84440	0.00000	144.06394	144.06394		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		144.05577		144.05577	0.00000	144.27772	144.27772		0.00	0.00	0.00	0		0.00
I2046	On 04/02/2027	Bond Future	0.00		146.56744		146.56744	0.00000	146.79289	146.79289		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		142.37498		142.37498	0.00000	142.37782	142.37782		0.00	0.00	0.00	0		11,608.00
I2050	On 07/05/2026	Bond Future	0.00		144.95417		144.95417	0.00000	144.95677	144.95677		0.00	0.00	0.00	0		4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.15714		145.15714	0.00000	145.15922	145.15922		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		147.71921		147.71921	0.00000	147.72067	147.72067		0.00	0.00	0.00	0		0.00
I2050	On 04/02/2027	Bond Future	0.00		147.81092		147.81092	0.00000	147.81054	147.81054		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		128.49274		128.49274	0.00000	128.38644	128.38644		6.47	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		130.82029		130.82029	0.00000	130.71189	130.71189		6.57	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		130.36105		130.36105	0.00000	130.24984	130.24984		6.80	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		132.66120		132.66120	0.00000	132.54754	132.54754		6.74	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		132.08112		132.08112	0.00000	131.96305	131.96305		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		433.43000		433.43000	0.00000	433.92500	433.92500		0.00	0.00	0.00	0		242.00
IGOV	On 07/05/2026	Index Future	0.00		441.28100		441.28100	0.00000	441.78500	441.78500		0.00	0.00	0.00	0		8.00
IGOV	On 06/08/2026	Index Future	0.00		449.27300		449.27300	0.00000	449.78400	449.78400		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		457.29500		457.29500	0.00000	457.81200	457.81200		0.00	0.00	0.00	0		0.00
IGOV	On 04/02/2027	Index Future	0.00		465.27900		465.27900	0.00000	465.80100	465.80100		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		293.44134	293.44134	0.00000	293.94940	293.94940			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.75700	298.75700	0.00000	299.27409	299.27409			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.80915	298.80915	0.00000	299.33419	299.33419			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.08321	304.08321	0.00000	304.61679	304.61679			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.89184	303.89184	0.00000	304.43049	304.43049			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		7.56497	101.68609	0.00000	7.61224	101.52517			2.83	0.00	67,112,819.40		660	164,130.00
R2030	On 07/05/2026	Bond Future	0.00		7.59567	103.50317	0.00000	7.64665	103.33934			2.79	0.00	0.00		0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	181.17000	0.18117	0.00000	153.35000	0.15335	181.170	2.36	0.21	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	908.01000	0.90801	0.00000	822.46000	0.82246	908.010	2.75	0.59	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	356.93000	0.35693	0.00000	414.32000	0.41432	356.930	2.98	(0.29)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.63064	101.36328	0.00000	7.68602	101.19632			2.82	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	295.31000	0.29531	0.00000	258.36000	0.25836	295.310	2.37	0.26	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,024.31000	1.02431	0.00000	941.24000	0.94124	1,024.310	2.78	0.55	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	487.79000	0.48779	0.00000	545.63000	0.54563	487.790	3.12	(0.30)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.66916	103.12787	0.00000	7.72941	102.95774			2.67	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.73228	100.89490	0.00000	7.79840	100.72153			2.60	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		7.97449	104.31493	0.00000	8.00075	104.18848			4.22	0.00	2,399,243.39		23	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		8.01459	102.02005	0.00000	8.04229	101.89126			4.30	0.00	140,277,568.75		1,375	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		8.05753		103.86251	0.00000	8.08683	103.73124			4.17	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.11070		101.51337	0.00000	8.14175	101.37956			4.15	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.18143		103.25821	0.00000	8.21444	103.12179			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		8.11144		113.71427	0.00000	8.14283	113.53624			6.46	0.00	0.00	0	13,330.00
R2033	On 07/05/2026	Bond Future	0.00		8.15527		110.70412	0.00000	8.18825	110.52282			6.44	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.20169		112.70334	0.00000	8.23641	112.51860			6.61	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.25741		109.62597	0.00000	8.29400	109.43777			6.45	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.32907		111.50961	0.00000	8.36774	111.31783			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		8.39995		106.95761	0.00000	8.43127	106.75828			5.43	0.00	185,999,283.79	1,739	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	708.01000		0.70801	0.00000	823.15000	0.82315	708.010		5.33	(0.44)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,868.00000		1.86800	0.00000	1,743.91000	1.74391	1,868.000		5.74	0.75	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	51.54000		0.05154	0.00000	69.86000	0.06986	51.540		6.88	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	33.71000		0.03371	0.00000	46.79000	0.04679	33.710		7.12	(0.03)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	7.59000		0.00759	0.00000	11.43000	0.01143	7.590		7.94	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,517.02000		10.51702	0.00000	10,318.40000	10.31840	10,517.020		8.95	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,994.17000		11.99417	0.00000	11,795.15000	11.79515	11,994.170		9.47	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.11000		0.00011	0.00000	0.22000	0.00022	0.110		9.58	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,648.61000		14.64861	0.00000	14,449.30000	14.44930	14,648.610		9.58	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000		0.00000	0.00000	0.01000	0.00001			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		8.44564		104.36778	0.00000	8.47826	104.16482			5.65	0.00	521,838.90	5	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	947.01000		0.94701	0.00000	882.65000	0.88265	947.010		5.27	0.40	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,880.37000		2.88037	0.00000	2,753.53000	2.75353	2,880.370		6.22	0.71	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	363.61000		0.36361	0.00000	406.79000	0.40679	363.610		7.04	(0.15)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,270.42000		7.27042	0.00000	7,090.50000	7.09050	7,270.420		7.84	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,377.91000		7.37791	0.00000	7,197.32000	7.19732	7,377.910		7.88	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,646.86000		7.64686	0.00000	7,464.68000	7.46468	7,646.860		7.96	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	70.77000		0.07077	0.00000	81.95000	0.08195	70.770		8.67	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	68.47000		0.06847	0.00000	79.33000	0.07933	68.470		8.71	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	63.08000		0.06308	0.00000	73.21000	0.07321	63.080		8.79	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	26.95000		0.02695	0.00000	31.88000	0.03188	26.950		9.27	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	25.45000		0.02545	0.00000	30.16000	0.03016	25.450		9.27	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	22.05000		0.02205	0.00000	26.22000	0.02622	22.050		9.27	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.49418		106.25286	0.00000	8.52823	106.04605			5.58	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,239.11000		1.23911	0.00000	1,169.39000	1.16939	1,239.110		5.26	0.40	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,719.00000		2.71900	0.00000	2,606.64000	2.60664	2,719.000		5.93	0.61	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,052.87000		3.05287	0.00000	2,933.46000	2.93346	3,052.870		6.07	0.65	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,587.65000		4.58765	0.00000	4,442.93000	4.44293	4,587.650		6.62	0.76	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	733.38000		0.73338	0.00000	790.58000	0.79058	733.380		6.75	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,017.64000		5.01764	0.00000	4,867.45000	4.86745	5,017.640		6.76	0.78	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	583.40000		0.58340	0.00000	630.97000	0.63097	583.400		7.04	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	429.12000		0.42912	0.00000	466.14000	0.46614	429.120		7.39	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	386.94000		0.38694	0.00000	420.94000	0.42094	386.940		7.50	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	382.02000		0.38202	0.00000	415.66000	0.41566	382.020		7.52	(0.12)	0.00	0	250.00

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						
R2035	On 06/08/2026	Bond Future	10.13	Put	228.89	000	0.22889	0.00000	250.76	000	0.25076	228.890	8.09	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	205.38	000	0.20538	0.00000	225.31	000	0.22531	205.380	8.21	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.55323		103.60393	0.00000	8.58878		103.39330		5.66	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,154.90	000	3.15490	0.00000	3,038.89	000	3.03889	3,154.900	6.09	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	987.19	000	0.98719	0.00000	1,049.29	000	1.04929	987.190	6.79	(0.24)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	575.26	000	0.57526	0.00000	615.25	000	0.61525	575.260	7.43	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.62632		105.38526	0.00000	8.66355		105.17062		5.50	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.80742		98.09530	0.00000	8.83870		97.88152		6.46	0.00	3,923,812.00	40	122,427.00
R2037	On 05/02/2026	Bond Future	9.65	Put	53.31	000	0.05331	0.00000	71.72	000	0.07172	53.310	8.88	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	10.66	000	0.01066	0.00000	15.65	000	0.01565	10.660	9.95	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,013.98	00	13.01398	0.00000	12,800.58	000	12.80058	13,013.980	11.45	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,768.64	00	15.76864	0.00000	15,554.89	000	15.55489	15,768.640	11.45	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.45	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.45	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.86617		99.84819	0.00000	8.89862		99.63056		6.51	0.00	158,958,318.48	1,592	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,101.59	000	2.10159	0.00000	1,990.93	000	1.99093	2,101.590	6.51	0.60	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,568.38	000	4.56838	0.00000	4,406.40	000	4.40640	4,568.380	7.65	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	189.00	000	0.18900	0.00000	214.45	000	0.21445	189.000	8.92	(0.07)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,790.91	00	12.79091	0.00000	12,581.02	000	12.58102	12,790.910	10.66	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.57	000	0.00057	0.00000	0.75	000	0.00075	0.570	10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.92913		97.39165	0.00000	8.96286		97.16997		6.80	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,365.78	000	7.36578	0.00000	7,187.21	000	7.18721	7,365.780	8.86	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	239.36	000	0.23936	0.00000	261.53	000	0.26153	239.360	10.06	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	98.82	000	0.09882	0.00000	109.48	000	0.10948	98.820	10.59	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.99214		99.08684	0.00000	9.02718		98.86100		6.69	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,479.58	000	4.47958	0.00000	4,339.29	000	4.33929	4,479.580	7.49	0.68	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	705.54	000	0.70554	0.00000	751.35	000	0.75135	705.540	8.76	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	403.02	000	0.40302	0.00000	431.40	000	0.43140	403.020	9.68	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.06731		96.53356	0.00000	9.10378		96.30355		6.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.89527		118.46528	0.00000	8.92661		118.21285		6.11	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.95492		115.09886	0.00000	8.98745		114.84179		6.55	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.01710		117.17742	0.00000	9.05089		116.91557		6.60	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.08582		113.73680	0.00000	9.12093		113.47017		6.62	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.16623		115.69079	0.00000	9.20278		115.41917		6.55	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.07677		109.64021	0.00000	9.10810		109.39284		6.70	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.13896		106.62122	0.00000	9.17141		106.36940		7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.20377		108.54673	0.00000	9.23743		108.29011		7.10	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.27470		105.45989	0.00000	9.30961		105.19858		7.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.35674		107.27179	0.00000	9.39301		107.00559		7.23	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.19615		98.71771	0.00000	9.22744		98.47739		7.27	0.00	429,619,473.92	4,352	75,058.00
R2040	On 05/02/2026	Bond Future	9.05	Call	541.82	000	0.54182	0.00000	491.06	000	0.49106	541.820	6.75	0.33	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	1,076.03	0000	1.07603	0.00000	987.89	0000	0.98789	1,076.030	7.14	0.51	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	527.96	0000	0.52796	0.00000	630.00	0000	0.63000	527.960	7.73	(0.29)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,619.08	0000	4.61908	0.00000	4,415.84	0000	4.41584	4,619.080	8.96	0.92	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	26.38	0000	0.02638	0.00000	37.20	0000	0.03720	26.380	10.27	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,351.62	0000	8.35162	0.00000	8,119.13	0000	8.11913	8,351.620	10.56	0.99	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	4.43	0000	0.00443	0.00000	6.88	0000	0.00688	4.430	11.61	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1.24	0000	0.00124	0.00000	2.06	0000	0.00206	1.240	12.66	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,538.83	0000	17.53883	0.00000	17,298.54	0000	17.29854	17,538.830	12.92	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		12.92	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.26	0000	9.26096	0.00000	9.29	0000	100.23705		7.35	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,260.02	0000	10.26002	0.00000	10,038.72	0000	10.03872	10,260.020	10.96	0.94	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	23.71	0000	0.02371	0.00000	28.16	0000	0.02816	23.710	12.19	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	5.69	0000	0.00569	0.00000	7.01	0000	0.00701	5.690	12.19	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.33	0000	9.33001	0.00000	9.36	0000	97.53678		7.73	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.39	0000	9.39848	0.00000	9.43	0000	99.23410		7.63	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,262.82	0000	5.26282	0.00000	5,100.98	0000	5.10098	5,262.820	8.45	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	767.84	0000	0.76784	0.00000	817.65	0000	0.81765	767.840	9.91	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	446.42	0000	0.44642	0.00000	477.64	0000	0.47764	446.420	10.97	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.47	0000	9.47819	0.00000	9.51	0000	96.43243		7.89	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.30	0000	9.30269	0.00000	9.33	0000	110.20628		7.33	0.00	0.00	0	1,531.00
R2042	On 07/05/2026	Bond Future	0.00		9.36	0000	9.36648	0.00000	9.39	0000	107.07143		7.76	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.43	0000	9.43266	0.00000	9.46	0000	109.00478		7.81	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.50	0000	9.50424	0.00000	9.53	0000	105.79963		8.08	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.58	0000	9.58588	0.00000	9.62	0000	107.61696		7.99	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.39	0000	9.39569	0.00000	9.42	0000	94.42716		8.14	0.00	0.00	0	60,313.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,412.70	0000	5.41270	0.00000	5,187.53	0000	5.18753	5,412.700	10.09	0.94	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,250.28	0000	11.25028	0.00000	10,996.54	0000	10.99654	11,250.280	12.71	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1.86	0000	0.00186	0.00000	3.03	0000	0.00303	1.860	13.74	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1.04	0000	0.00104	0.00000	1.75	0000	0.00175	1.040	14.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.91	0000	0.00091	0.00000	1.53	0000	0.00153	0.910	14.48	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.45	0000	9.45927	0.00000	9.49	0000	96.11444		8.25	0.00	116,903,881.79	1,213	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	766.74	0000	0.76674	0.00000	844.97	0000	0.84497	766.740	9.73	(0.22)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.52	0000	9.52662	0.00000	9.55	0000	93.46498		8.70	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.59	0000	9.59295	0.00000	9.62	0000	95.09141		8.61	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.66	0000	9.66922	0.00000	9.70	0000	92.34365		8.94	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.35	0000	9.35969	0.00000	9.39	0000	98.00841		8.33	0.00	0.00	0	243,307.00
R2048	On 05/02/2026	Bond Future	8.90	Call	73.22	0000	0.07322	0.00000	65.75	0000	0.06575	73.220	7.22	0.06	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,372.93	0000	1.37293	0.00000	1,259.32	0000	1.25932	1,372.930	8.03	0.55	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,919.19	0000	2.91919	0.00000	2,735.48	0000	2.73548	2,919.190	8.85	0.79	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	159.98	0000	0.15998	0.00000	206.76	0000	0.20676	159.980	9.74	(0.09)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.41	0000	9.41461	0.00000	9.44	0000	95.32203		8.84	0.00	250,478,026.00	2,620	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.47	0000	9.47196	0.00000	9.50	0000	97.04350		8.92	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.53	0000	9.53534	0.00000	9.56	0000	94.29722		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	Contracts	Traded	Open Interest
											Option						
R2048	On 04/02/2027	Bond Future	0.00		9.60805		96.21392	0.00000	9.64332	95.91792		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		9.19533		128.34039	0.00000	9.22135	128.02999		8.48		0.00	0.00	0	33,905.00
R2053	On 07/05/2026	Bond Future	0.00		9.24621		124.77340	0.00000	9.27300	124.45739		9.01		0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.29853		127.02671	0.00000	9.32614	126.70474		9.10		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.35482		123.37966	0.00000	9.38327	123.05186		9.44		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.41879		125.49938	0.00000	9.44815	125.16554		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		8.59380		86.62240	0.00000	8.61989	86.46639		6.32		0.00	0.00	0	34,854.00
R209	On 07/05/2026	Bond Future	0.00		8.64204		85.01958	0.00000	8.66909	84.86071		6.60		0.00	16,408,778.94	193	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.69252		86.55503	0.00000	8.72059	86.39321		6.60		0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.74927		84.91262	0.00000	8.77843	84.74774		6.70		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.81717		86.37250	0.00000	8.84750	86.20454		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		258.17706		258.17706	0.00000	258.51758	258.51758		0.00		0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.37748		259.37748	0.00000	259.72361	259.72361		0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.12465		264.12465	0.00000	264.47666	264.47666		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.25839		265.25839	0.00000	265.61451	265.61451		0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.88433		269.88433	0.00000	270.24588	270.24588		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		7.78814		99.90655	0.00000	7.82486	99.75873		3.69		0.00	0.00	0	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.82001		98.14165	0.00000	7.85899	97.99117		3.69		0.00	66,147,472.10	674	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.85454		99.91432	0.00000	7.89612	99.76094		3.54		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.90581		98.10589	0.00000	7.95026	97.94960		3.49		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.97866		99.79339	0.00000	8.02645	99.63409		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		9.23528		80.91368	0.00000	9.26652	80.70296		7.75		0.00	0.00	0	11,274.00
R214	On 07/05/2026	Bond Future	0.00		9.29123		79.06299	0.00000	9.32342	78.84850		8.18		0.00	12,491,952.42	158	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.34985		80.49096	0.00000	9.38307	80.27248		8.26		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.41539		78.59752	0.00000	9.44967	78.37508		8.52		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.49118		79.94899	0.00000	9.52662	79.72248		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 :													1,451,242,469.88		14,644	1,761,318.00	
Grand Total:													1,451,242,469.88		14,644	1,761,318.00	