

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2025

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	1,258.96300		1,258.96300	0.00000	1,257.09000	1,257.09000		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,281.46300		1,281.46300	0.00000	1,279.55500	1,279.55500		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,304.37200		1,304.37200	0.00000	1,302.42700	1,302.42700		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,327.37200		1,327.37200	0.00000	1,325.38700	1,325.38700		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,350.26200		1,350.26200	0.00000	1,348.23500	1,348.23500		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,618.88400		1,618.88400	0.00000	1,617.10700	1,617.10700		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,647.81800		1,647.81800	0.00000	1,646.00600	1,646.00600		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,677.27600		1,677.27600	0.00000	1,675.42800	1,675.42800		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,706.85200		1,706.85200	0.00000	1,704.96300	1,704.96300		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,736.28500		1,736.28500	0.00000	1,734.35500	1,734.35500		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,362.32800		1,362.32800	0.00000	1,360.72300	1,360.72300		0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,386.67600		1,386.67600	0.00000	1,385.04100	1,385.04100		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,411.46500		1,411.46500	0.00000	1,409.79700	1,409.79700		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,436.35400		1,436.35400	0.00000	1,434.65000	1,434.65000		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,461.12300		1,461.12300	0.00000	1,459.38200	1,459.38200		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	8.89024	95.49625		0.00000	8.90811	95.40383		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.95964	93.43299		0.00000	8.97837	93.33870		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.03293	95.14314		0.00000	9.05265	95.04664		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.11911	93.03051		0.00000	9.13992	92.93165		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.22488	94.65108		0.00000	9.24694	94.54963		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	9.61277	93.45040		0.00000	9.63036	93.31717		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.68206	90.87896		0.00000	9.70025	90.74318		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.75271	92.54206		0.00000	9.77157	92.40328		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.82917	89.91170		0.00000	9.84875	89.76983		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.91536	91.47623		0.00000	9.93573	91.33100		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	1,336.99400	1,336.99400		0.00000	1,335.42800	1,335.42800		0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,360.88900	1,360.88900		0.00000	1,359.29300	1,359.29300		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,385.21800	1,385.21800		0.00000	1,383.59000	1,383.59000		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,409.64400	1,409.64400		0.00000	1,407.98100	1,407.98100		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,433.95200	1,433.95200		0.00000	1,432.25200	1,432.25200		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	144.94873	144.94873		0.00000	144.79915	144.79915		0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.11977	146.11977		0.00000	145.96269	145.96269		0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.79484	148.79484		0.00000	148.63420	148.63420		0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.94569	149.94569		0.00000	149.77677	149.77677		0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.56263	152.56263		0.00000	152.38941	152.38941		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		112.62003		112.62003	0.00000	112.62639	112.62639		1.95	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.66030		114.66030	0.00000	114.66650	114.66650		1.84	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.34513		114.34513	0.00000	114.34268	114.34268		1.81	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.36348		116.36348	0.00000	116.36012	116.36012		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		115.94611		115.94611	0.00000	115.93303	115.93303		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		142.44253		142.44253	0.00000	142.35662	142.35662		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.46562		143.46562	0.00000	143.37342	143.37342		0.00	0.00	0.00	0 10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.09215		146.09215	0.00000	145.99760	145.99760		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		147.09249		147.09249	0.00000	146.99026	146.99026		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		149.65975		149.65975	0.00000	149.55444	149.55444		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		156.97146		156.97146	0.00000	157.46539	157.46539		0.00	0.00	0.00	0 2,539.00
I2038	On 07/05/2026	Bond Future	0.00		159.81526		159.81526	0.00000	160.31764	160.31764		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		160.54913		160.54913	0.00000	161.05257	161.05257		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		163.38385		163.38385	0.00000	163.89507	163.89507		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		164.01323		164.01323	0.00000	164.52405	164.52405		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		122.18487		122.18487	0.00000	122.19197	122.19197		4.38	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		124.39836		124.39836	0.00000	124.40538	124.40538		4.40	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		123.83181		123.83181	0.00000	123.82874	123.82874		4.53	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		126.01749		126.01749	0.00000	126.01337	126.01337		4.45	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		125.33267		125.33267	0.00000	125.31728	125.31728		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		140.15606		140.15606	0.00000	140.99827	140.99827		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		140.40890		140.40890	0.00000	141.25917	141.25917		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		142.97937		142.97937	0.00000	143.84440	143.84440		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		143.18342		143.18342	0.00000	144.05577	144.05577		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		145.68112		145.68112	0.00000	146.56744	146.56744		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		141.39361		141.39361	0.00000	142.37498	142.37498		0.00	0.00	0.00	0 11,608.00
I2050	On 07/05/2026	Bond Future	0.00		143.95539		143.95539	0.00000	144.95417	144.95417		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.14952		144.14952	0.00000	145.15714	145.15714		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		146.69490		146.69490	0.00000	147.71921	147.71921		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		146.77822		146.77822	0.00000	147.81092	147.81092		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		127.72490		127.72490	0.00000	128.49274	128.49274		6.47	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		130.03871		130.03871	0.00000	130.82029	130.82029		6.57	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		129.57546		129.57546	0.00000	130.36105	130.36105		6.80	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		131.86255		131.86255	0.00000	132.66120	132.66120		6.74	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		131.28007		131.28007	0.00000	132.08112	132.08112		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		432.35700		432.35700	0.00000	433.43000	433.43000		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		440.19000		440.19000	0.00000	441.28100	441.28100		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		448.16300		448.16300	0.00000	449.27300	449.27300		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		456.16800		456.16800	0.00000	457.29500	457.29500		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		464.13500		464.13500	0.00000	465.27900	465.27900		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		293.62751	293.62751	0.00000	293.44134	293.44134			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.94708	298.94708	0.00000	298.75700	298.75700			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.02313	299.02313	0.00000	298.80915	298.80915			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.30313	304.30313	0.00000	304.08321	304.08321			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.13550	304.13550	0.00000	303.89184	303.89184			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		7.52247	101.83103	0.00000	7.56497	101.68609			2.83	0.00	23,013,812.78		226	163,904.00
R2030	On 07/05/2026	Bond Future	0.00		7.54979	103.65089	0.00000	7.59567	103.50317			2.79	0.00	0.00		0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	211.04000	0.21104	0.00000	181.17000	0.18117	211.040	2.36	0.24	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	992.04000	0.99204	0.00000	908.01000	0.90801	992.040	2.75	0.62	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	311.34000	0.31134	0.00000	356.93000	0.35693	311.340	2.98	(0.26)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.58069	101.51417	0.00000	7.63064	101.36328			2.82	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	333.29000	0.33329	0.00000	295.31000	0.29531	333.290	2.37	0.28	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,104.98000	1.10498	0.00000	1,024.31000	1.02431	1,104.980	2.78	0.57	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	440.42000	0.44042	0.00000	487.79000	0.48779	440.420	3.12	(0.28)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.61465	103.28210	0.00000	7.66916	103.12787			2.67	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.67220	101.05276	0.00000	7.73228	100.89490			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		7.94217	104.47083	0.00000	7.97449	104.31493			4.22	0.00	2,089,416.60		20	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.98049	102.17886	0.00000	8.01459	102.02005			4.30	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		8.02139		104.02470	0.00000	8.05753	103.86251			4.17	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.07231		101.67912	0.00000	8.11070	101.51337			4.15	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.14049		103.42772	0.00000	8.18143	103.25821			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		8.07395		113.92737	0.00000	8.11144	113.71427			6.46	0.00	0.00	0	13,330.00
R2033	On 07/05/2026	Bond Future	0.00		8.11587		110.92121	0.00000	8.15527	110.70412			6.44	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.16015		112.92489	0.00000	8.20169	112.70334			6.61	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.21354		109.85216	0.00000	8.25741	109.62597			6.45	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.28259		111.74070	0.00000	8.32907	111.50961			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		8.38798		107.03392	0.00000	8.39995	106.95761			5.43	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	658.80000		0.65880	0.00000	708.01000	0.70801	658.800		5.33	(0.42)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,911.51000		1.91151	0.00000	1,868.00000	1.86800	1,911.510		5.74	0.76	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	43.50000		0.04350	0.00000	51.54000	0.05154	43.500		6.88	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	28.00000		0.02800	0.00000	33.71000	0.03371	28.000		7.12	(0.03)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	5.96000		0.00596	0.00000	7.59000	0.00759	5.960		7.94	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,593.05000		10.59305	0.00000	10,517.02000	10.51702	10,593.050		8.95	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,070.36000		12.07036	0.00000	11,994.17000	11.99417	12,070.360		9.47	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.08000		0.00008	0.00000	0.11000	0.00011	0.080		9.58	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,724.91000		14.72491	0.00000	14,648.61000	14.64861	14,724.910		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	0.00000	0.00000			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		8.43315		104.44563	0.00000	8.44564	104.36778			5.65	0.00	507,501,316.17	4,859	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	968.76000		0.96876	0.00000	947.01000	0.94701	968.760		5.27	0.40	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,926.00000		2.92600	0.00000	2,880.37000	2.88037	2,926.000		6.22	0.72	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	344.74000		0.34474	0.00000	363.61000	0.36361	344.740		7.04	(0.14)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,337.94000		7.33794	0.00000	7,270.42000	7.27042	7,337.940		7.84	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,445.72000		7.44572	0.00000	7,377.91000	7.37791	7,445.720		7.88	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,715.36000		7.71536	0.00000	7,646.86000	7.64686	7,715.360		7.96	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	65.65000		0.06565	0.00000	70.77000	0.07077	65.650		8.67	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	63.49000		0.06349	0.00000	68.47000	0.06847	63.490		8.71	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	58.43000		0.05843	0.00000	63.08000	0.06308	58.430		8.79	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	24.66000		0.02466	0.00000	26.95000	0.02695	24.660		9.27	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	23.28000		0.02328	0.00000	25.45000	0.02545	23.280		9.27	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	20.12000		0.02012	0.00000	22.05000	0.02205	20.120		9.27	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.48108		106.33258	0.00000	8.49418	106.25286			5.58	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,263.73000		1.26373	0.00000	1,239.11000	1.23911	1,263.730		5.26	0.41	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,759.74000		2.75974	0.00000	2,719.00000	2.71900	2,759.740		5.93	0.62	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,096.34000		3.09634	0.00000	3,052.87000	3.05287	3,096.340		6.07	0.65	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,641.07000		4.64107	0.00000	4,587.65000	4.58765	4,641.070		6.62	0.77	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	709.04000		0.70904	0.00000	733.38000	0.73338	709.040		6.75	(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,073.25000		5.07325	0.00000	5,017.64000	5.01764	5,073.250		6.76	0.79	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	562.96000		0.56296	0.00000	583.40000	0.58340	562.960		7.04	(0.17)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	413.02000		0.41302	0.00000	429.12000	0.42912	413.020		7.39	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	372.09000		0.37209	0.00000	386.94000	0.38694	372.090		7.50	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	367.32000		0.36732	0.00000	382.02000	0.38202	367.320		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	Contracts	Traded	Open Interest	
													Option							
R2035	On 06/08/2026	Bond Future	10.13	Put	219.16	000	0.21	916	0.00	0000	228.89	000	0.22	889	219.160	8.09	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	196.48	000	0.19	648	0.00	0000	205.38	000	0.20	538	196.480	8.21	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.53	943	103.68	585	0.00	0000	8.55	323	103.60	393		5.66	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,197.89	000	3.19	789	0.00	0000	3,154.90	000	3.15	490	3,197.890	6.09	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	961.05	000	0.96	105	0.00	0000	987.19	000	0.98	719	961.050	6.79	(0.24)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	558.08	000	0.55	808	0.00	0000	575.26	000	0.57	526	558.080	7.43	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.61	173	105.46	954	0.00	0000	8.62	632	105.38	526		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	0000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.78	516	98.24	783	0.00	0000	8.80	742	98.09	530		6.46	0.00	77,222,794.38	786	122,427.00
R2037	On 05/02/2026	Bond Future	9.65	Put	42.65	000	0.04	265	0.00	0000	53.31	000	0.05	331	42.650	8.88	(0.03)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	7.99	000	0.00	799	0.00	0000	10.66	000	0.01	066	7.990	9.95	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,166.34	000	13.16	634	0.00	0000	13,013.98	000	13.01	398	13,166.340	11.45	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,921.16	000	15.92	116	0.00	0000	15,768.64	000	15.76	864	15,921.160	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	0000	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	0000	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		8.84	305	100.00	365	0.00	0000	8.86	617	99.84	819		6.51	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,184.30	000	2.18	430	0.00	0000	2,101.59	000	2.10	159	2,184.300	6.51	0.61	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,686.96	000	4.68	696	0.00	0000	4,568.38	000	4.56	838	4,686.960	7.65	0.82	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	172.53	000	0.17	253	0.00	0000	189.00	000	0.18	900	172.530	8.92	(0.07)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,941.52	000	12.94	152	0.00	0000	12,790.91	000	12.79	091	12,941.520	10.66	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.47	000	0.00	047	0.00	0000	0.57	000	0.00	057	0.470	10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.90	504	97.55	038	0.00	0000	8.92	913	97.39	165		6.80	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,495.51	000	7.49	551	0.00	0000	7,365.78	000	7.36	578	7,495.510	8.86	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	224.65	000	0.22	465	0.00	0000	239.36	000	0.23	936	224.650	10.06	(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	91.85	000	0.09	185	0.00	0000	98.82	000	0.09	882	91.850	10.59	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.96	704	99.24	904	0.00	0000	8.99	214	99.08	684		6.69	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,582.69	000	4.58	269	0.00	0000	4,479.58	000	4.47	958	4,582.690	7.49	0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	674.31	000	0.67	431	0.00	0000	705.54	000	0.70	554	674.310	8.76	(0.15)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	383.83	000	0.38	383	0.00	0000	403.02	000	0.40	302	383.830	9.68	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.04	107	96.69	951	0.00	0000	9.06	731	96.53	356		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	0000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.88	303	118.56	408	0.00	0000	8.89	527	118.46	528		6.11	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.94	220	115.19	960	0.00	0000	8.95	492	115.09	886		6.55	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.00	382	117.28	056	0.00	0000	9.01	710	117.17	742		6.60	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.07	192	113.84	260	0.00	0000	9.08	582	113.73	680		6.62	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.15	164	115.79	947	0.00	0000	9.16	623	115.69	079		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	0000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.05	936	109.77	803	0.00	0000	9.07	677	109.64	021		6.70	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.12	090	106.76	174	0.00	0000	9.13	896	106.62	122		7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.18	499	108.69	030	0.00	0000	9.20	377	108.54	673		7.10	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.25	514	105.60	671	0.00	0000	9.27	470	105.45	989		7.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.33	632	107.42	208	0.00	0000	9.35	674	107.27	179		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	0000	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	0000	100.00	000	0.00	000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.17	880	98.85	133	0.00	0000	9.19	615	98.71	771		7.27	0.00	12,356,416.25	125	75,183.00
R2040	On 05/02/2026	Bond Future	9.05	Call	569.32	000	0.56	932	0.00	0000	541.82	000	0.54	182	569.320	6.75	0.35	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	1,124.91	0000	1.12491	0.00000	1,076.03	0000	1.07603	1,124.910	7.14	0.53	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	471.90	0000	0.47190	0.00000	527.96	0000	0.52796	471.900	7.73	(0.27)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,733.13	0000	4.73313	0.00000	4,619.08	0000	4.61908	4,733.130	8.96	0.93	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	20.96	0000	0.02096	0.00000	26.38	0000	0.02638	20.960	10.27	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,481.38	0000	8.48138	0.00000	8,351.62	0000	8.35162	8,481.380	10.56	0.99	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	3.29	0000	0.00329	0.00000	4.43	0000	0.00443	3.290	11.61	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.88	0000	0.00088	0.00000	1.24	0000	0.00124	0.880	12.66	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,672.4400	0	17.67244	0.00000	17,538.83	0000	17.53883	17,672.440	12.92	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000		0.00000		12.92	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.24	300	100.61789	0.00000	9.26	096	100.48175		7.35	0.00	804,943,120.00	8,000	8,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,383.1300	0	10.38313	0.00000	10,260.02	0000	10.26002	10,383.130	10.96	0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	21.28	0000	0.02128	0.00000	23.71	0000	0.02371	21.280	12.19	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	4.98	0000	0.00498	0.00000	5.69	0000	0.00569	4.980	12.19	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.31	134	97.92517	0.00000	9.33	001	97.78603		7.73	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.37	908	99.63017	0.00000	9.39	848	99.48791		7.63	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,353.55	0000	5.35355	0.00000	5,262.82	0000	5.26282	5,353.550	8.45	0.70	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	739.80	0000	0.73980	0.00000	767.84	0000	0.76784	739.800	9.91	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	428.79	0000	0.42879	0.00000	446.42	0000	0.44642	428.790	10.97	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.45	796	96.83661	0.00000	9.47	819	96.69092		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		9.29	034	110.58534	0.00000	9.30	269	110.47794		7.33	0.00	44,897,648.04	406	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.35	369	107.45745	0.00000	9.36	648	107.34789		7.76	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.41	938	109.39854	0.00000	9.43	266	109.28651		7.81	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.49	042	106.20122	0.00000	9.50	424	106.08648		8.08	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.57	146	108.02675	0.00000	9.58	588	107.90908		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		9.38	347	94.78462	0.00000	9.39	569	94.68390		8.14	0.00	0.00	0	60,313.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,499.24	0000	5.49924	0.00000	5,412.70	0000	5.41270	5,499.240	10.09	0.94	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,349.7200	0	11.34972	0.00000	11,250.28	0000	11.25028	11,349.720	12.71	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1.37	0000	0.00137	0.00000	1.86	0000	0.00186	1.370	13.74	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.75	0000	0.00075	0.00000	1.04	0000	0.00104	0.750	14.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.65	0000	0.00065	0.00000	0.91	0000	0.00091	0.650	14.48	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.44	665	96.47848	0.00000	9.45	927	96.37583		8.25	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	732.30	0000	0.73230	0.00000	766.74	0000	0.76674	732.300	9.73	(0.21)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.51	353	93.83625	0.00000	9.52	662	93.73128		8.70	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.57	937	95.47003	0.00000	9.59	295	95.36258		8.61	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.65	508	92.72998	0.00000	9.66	922	92.61979		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		9.34	244	98.43639	0.00000	9.35	969	98.28366		8.33	0.00	1,968,727.80	20	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	76.57	0000	0.07657	0.00000	73.22	0000	0.07322	76.570	7.22	0.07	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,436.30	0000	1.43630	0.00000	1,372.93	0000	1.37293	1,436.300	8.03	0.57	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,022.40	0000	3.02240	0.00000	2,919.19	0000	2.91919	3,022.400	8.85	0.80	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	135.35	0000	0.13535	0.00000	159.98	0000	0.15998	135.350	9.74	(0.08)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.39	684	95.75788	0.00000	9.41	461	95.60230		8.84	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.45	360	97.48780	0.00000	9.47	196	97.32896		8.92	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.51	635	94.75018	0.00000	9.53	534	94.58790		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2048	On 04/02/2027	Bond Future	0.00		9.58836		96.37982	0.00000	9.60805	96.21392		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		9.18342		128.48291	0.00000	9.19533	128.34039		8.48	0.00	0.00		0	33,905.00
R2053	On 07/05/2026	Bond Future	0.00		9.23393		124.91871	0.00000	9.24621	124.77340		9.01	0.00	0.00		0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.28584		127.17518	0.00000	9.29853	127.02671		9.10	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.34168		123.53156	0.00000	9.35482	123.37966		9.44	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.40514		125.65512	0.00000	9.41879	125.49938		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		8.57684		86.72401	0.00000	8.59380	86.62240		6.32	0.00	3,468,960.40		40	34,894.00
R209	On 07/05/2026	Bond Future	0.00		8.62444		85.12315	0.00000	8.64204	85.01958		6.60	0.00	0.00		0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.67419		86.66092	0.00000	8.69252	86.55503		6.60	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.73016		85.02090	0.00000	8.74927	84.91262		6.70	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.79718		86.48343	0.00000	8.81717	86.37250		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		258.16522		258.16522	0.00000	258.17706	258.17706		0.00	0.00	0.00		0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.37649		259.37649	0.00000	259.37748	259.37748		0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.12487		264.12487	0.00000	264.12465	264.12465		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.27102		265.27102	0.00000	265.25839	265.25839		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.89962		269.89962	0.00000	269.88433	269.88433		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		7.74544		100.07879	0.00000	7.78814	99.90655		3.69	0.00	2,001,575.80		20	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.77464		98.31716	0.00000	7.82001	98.14165		3.69	0.00	0.00		0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.80608		100.09346	0.00000	7.85454	99.91432		3.54	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.85388		98.28887	0.00000	7.90581	98.10589		3.49	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.92268		99.98039	0.00000	7.97866	99.79339		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		9.21800		81.03059	0.00000	9.23528	80.91368		7.75	0.00	1,620,611.80		20	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.27340		79.18215	0.00000	9.29123	79.06299		8.18	0.00	0.00		0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.33140		80.61268	0.00000	9.34985	80.49096		8.26	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.39628		78.72192	0.00000	9.41539	78.59752		8.52	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.47133		80.07627	0.00000	9.49118	79.94899		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 :													1,481,084,400.02		14,522	1,770,562.00	
Grand Total:													1,481,084,400.02		14,522	1,770,562.00	