

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2025

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	1,258.72100	1,258.72100	0.00000	1,258.96300	1,258.96300			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,281.21800	1,281.21800	0.00000	1,281.46300	1,281.46300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,304.12400	1,304.12400	0.00000	1,304.37200	1,304.37200			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,327.12300	1,327.12300	0.00000	1,327.37200	1,327.37200			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,350.01200	1,350.01200	0.00000	1,350.26200	1,350.26200			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,618.57400	1,618.57400	0.00000	1,618.88400	1,618.88400			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,647.50200	1,647.50200	0.00000	1,647.81800	1,647.81800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,676.95700	1,676.95700	0.00000	1,677.27600	1,677.27600			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,706.53100	1,706.53100	0.00000	1,706.85200	1,706.85200			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,735.96400	1,735.96400	0.00000	1,736.28500	1,736.28500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,362.06600	1,362.06600	0.00000	1,362.32800	1,362.32800			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,386.41000	1,386.41000	0.00000	1,386.67600	1,386.67600			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,411.19700	1,411.19700	0.00000	1,411.46500	1,411.46500			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,436.08400	1,436.08400	0.00000	1,436.35400	1,436.35400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,460.85300	1,460.85300	0.00000	1,461.12300	1,461.12300			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	8.92015	95.34163	0.00000	8.89024	95.49625			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.99092	93.27559	0.00000	8.95964	93.43299			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.06567	94.98300	0.00000	9.03293	95.14314			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.15338	92.86778	0.00000	9.11911	93.03051			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.26083	94.48582	0.00000	9.22488	94.65108			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	9.64253	93.22515	0.00000	9.61277	93.45040			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.71279	90.64975	0.00000	9.68206	90.87896			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.78444	92.30876	0.00000	9.75271	92.54206			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.86193	89.67451	0.00000	9.82917	89.91170			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.94920	91.23515	0.00000	9.91536	91.47623			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	1,336.73700	1,336.73700	0.00000	1,336.99400	1,336.99400			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,360.62900	1,360.62900	0.00000	1,360.88900	1,360.88900			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,384.95500	1,384.95500	0.00000	1,385.21800	1,385.21800			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,409.37900	1,409.37900	0.00000	1,409.64400	1,409.64400			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,433.68700	1,433.68700	0.00000	1,433.95200	1,433.95200			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	144.94598	144.94598	0.00000	144.94873	144.94873			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.11702	146.11702	0.00000	146.11977	146.11977			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.79229	148.79229	0.00000	148.79484	148.79484			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.94350	149.94350	0.00000	149.94569	149.94569			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.56082	152.56082	0.00000	152.56263	152.56263			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		112.66938		112.66938	0.00000	112.62003	112.62003		1.95	0.00	0.00	0		1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.71062		114.71062	0.00000	114.66030	114.66030		1.84	0.00	0.00	0		736.00
I2031	On 06/08/2026	Bond Future	0.00		114.39656		114.39656	0.00000	114.34513	114.34513		1.81	0.00	0.00	0		680.00
I2031	On 05/11/2026	Bond Future	0.00		116.41610		116.41610	0.00000	116.36348	116.36348		1.69	0.00	0.00	0		0.00
I2031	On 04/02/2027	Bond Future	0.00		115.99997		115.99997	0.00000	115.94611	115.94611		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		142.44007		142.44007	0.00000	142.44253	142.44253		0.00	0.00	0.00	0		2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.46328		143.46328	0.00000	143.46562	143.46562		0.00	0.00	0.00	0		10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.08998		146.08998	0.00000	146.09215	146.09215		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		147.09061		147.09061	0.00000	147.09249	147.09249		0.00	0.00	0.00	0		0.00
I2033	On 04/02/2027	Bond Future	0.00		149.65826		149.65826	0.00000	149.65975	149.65975		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		157.29156		157.29156	0.00000	156.97146	156.97146		0.00	0.00	67,320,787.68	428		2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.14133		160.14133	0.00000	159.81526	159.81526		0.00	0.00	0.00	0		440.00
I2038	On 06/08/2026	Bond Future	0.00		160.88149		160.88149	0.00000	160.54913	160.54913		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		163.72241		163.72241	0.00000	163.38385	163.38385		0.00	0.00	0.00	0		0.00
I2038	On 04/02/2027	Bond Future	0.00		164.35814		164.35814	0.00000	164.01323	164.01323		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		122.18246		122.18246	0.00000	122.18487	122.18487		4.38	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		124.39596		124.39596	0.00000	124.39836	124.39836		4.40	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		123.82956		123.82956	0.00000	123.83181	123.83181		4.53	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		126.01553		126.01553	0.00000	126.01749	126.01749		4.45	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		125.33114		125.33114	0.00000	125.33267	125.33267		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		140.98853		140.98853	0.00000	140.15606	140.15606		0.00	0.00	0.00	0		12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.25664		141.25664	0.00000	140.40890	140.40890		0.00	0.00	0.00	0		5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.84287		143.84287	0.00000	142.97937	142.97937		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		144.06236		144.06236	0.00000	143.18342	143.18342		0.00	0.00	0.00	0		0.00
I2046	On 04/02/2027	Bond Future	0.00		146.57592		146.57592	0.00000	145.68112	145.68112		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		141.75506		141.75506	0.00000	141.39361	141.39361		0.00	0.00	8,788,813.72	62		11,608.00
I2050	On 07/05/2026	Bond Future	0.00		144.32324		144.32324	0.00000	143.95539	143.95539		0.00	0.00	0.00	0		4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.52442		144.52442	0.00000	144.14952	144.14952		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		147.07658		147.07658	0.00000	146.69490	146.69490		0.00	0.00	0.00	0		0.00
I2050	On 04/02/2027	Bond Future	0.00		147.16726		147.16726	0.00000	146.77822	146.77822		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		127.83063		127.83063	0.00000	127.72490	127.72490		6.47	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		130.14645		130.14645	0.00000	130.03871	130.03871		6.57	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		129.68525		129.68525	0.00000	129.57546	129.57546		6.80	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		131.97463		131.97463	0.00000	131.86255	131.86255		6.74	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		131.39442		131.39442	0.00000	131.28007	131.28007		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		432.27300		432.27300	0.00000	432.35700	432.35700		0.00	0.00	0.00	0		242.00
IGOV	On 07/05/2026	Index Future	0.00		440.10500		440.10500	0.00000	440.19000	440.19000		0.00	0.00	0.00	0		8.00
IGOV	On 06/08/2026	Index Future	0.00		448.07700		448.07700	0.00000	448.16300	448.16300		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		456.08100		456.08100	0.00000	456.16800	456.16800		0.00	0.00	0.00	0		0.00
IGOV	On 04/02/2027	Index Future	0.00		464.04800		464.04800	0.00000	464.13500	464.13500		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	8.37200			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		294.12484	294.12484	0.00000	293.62751	293.62751			0.00	0.00	17,941,615.24		61	565.00
R202	On 07/05/2026	Bond Future	0.00		299.45361	299.45361	0.00000	298.94708	298.94708			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.53943	299.53943	0.00000	299.02313	299.02313			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.82916	304.82916	0.00000	304.30313	304.30313			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.67169	304.67169	0.00000	304.13550	304.13550			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		7.53780	101.77872	0.00000	7.52247	101.83103			2.83	0.00	23,001,990.72		226	164,130.00
R2030	On 07/05/2026	Bond Future	0.00		7.56630	103.59771	0.00000	7.54979	103.65089			2.79	0.00	0.00	0.00	0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	197.05000	0.19705	0.00000	211.04000	0.21104	197.050	2.36	0.23	0.00		0	1,000.00	
R2030	On 07/05/2026	Bond Future	7.71	Call	957.07000	0.95707	0.00000	992.04000	0.99204	957.070	2.75	0.61	0.00		0	1,000.00	
R2030	On 07/05/2026	Bond Future	7.92	Put	323.37000	0.32337	0.00000	311.34000	0.31134	323.370	2.98	(0.27)	0.00		0	1,000.00	
R2030	On 06/08/2026	Bond Future	0.00		7.59856	101.46016	0.00000	7.58069	101.51417			2.82	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	316.92000	0.31692	0.00000	333.29000	0.33329	316.920	2.37	0.27	0.00		0	1,000.00	
R2030	On 06/08/2026	Bond Future	7.71	Call	1,072.36000	1.07236	0.00000	1,104.98000	1.10498	1,072.360	2.78	0.56	0.00		0	1,000.00	
R2030	On 06/08/2026	Bond Future	8.06	Put	453.83000	0.45383	0.00000	440.42000	0.44042	453.830	3.12	(0.29)	0.00		0	1,000.00	
R2030	On 05/11/2026	Bond Future	0.00		7.63397	103.22741	0.00000	7.61465	103.28210			2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.69324	100.99744	0.00000	7.67220	101.05276			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		7.96228	104.37379	0.00000	7.94217	104.47083			4.22	0.00	0.00	0.00	0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		8.00167	102.08018	0.00000	7.98049	102.17886			4.30	0.00	3,062,405.40		30	37,740.00

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		8.04373		103.92440	0.00000	8.02139	104.02470			4.17	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.09589		101.57727	0.00000	8.07231	101.67912			4.15	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.16541		103.32450	0.00000	8.14049	103.42772			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		8.09398		113.81345	0.00000	8.07395	113.92737			6.46	0.00	0.00	0	13,330.00
R2033	On 07/05/2026	Bond Future	0.00		8.13689		110.80533	0.00000	8.11587	110.92121			6.44	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.18223		112.80706	0.00000	8.16015	112.92489			6.61	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.23672		109.73257	0.00000	8.21354	109.85216			6.45	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.30697		111.61941	0.00000	8.28259	111.74070			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		8.41807		106.84222	0.00000	8.38798	107.03392			5.43	0.00	7,799,482.06	73	84,100.00
R2035	On 05/02/2026	Bond Future	8.45	Put	734.70000		0.73470	0.00000	658.80000	0.65880	734.700		5.33	(0.46)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,760.38000		1.76038	0.00000	1,911.51000	1.91151	1,760.380		5.74	0.74	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	49.04000		0.04904	0.00000	43.50000	0.04350	49.040		6.88	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	31.47000		0.03147	0.00000	28.00000	0.02800	31.470		7.12	(0.03)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	6.59000		0.00659	0.00000	5.96000	0.00596	6.590		7.94	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,401.41000		10.40141	0.00000	10,593.05000	10.59305	10,401.410		8.95	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,878.67000		11.87867	0.00000	12,070.36000	12.07036	11,878.670		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	0.08000	0.00008	0.080		9.58	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,533.21000		14.53321	0.00000	14,724.91000	14.72491	14,533.210		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		8.46447		104.25056	0.00000	8.43315	104.44563			5.65	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	887.61000		0.88761	0.00000	968.76000	0.96876	887.610		5.27	0.38	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,783.12000		2.78312	0.00000	2,926.00000	2.92600	2,783.120		6.22	0.70	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	370.00000		0.37000	0.00000	344.74000	0.34474	370.000		7.04	(0.15)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,154.26000		7.15426	0.00000	7,337.94000	7.33794	7,154.260		7.84	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,261.63000		7.26163	0.00000	7,445.72000	7.44572	7,261.630		7.88	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,530.29000		7.53029	0.00000	7,715.36000	7.71536	7,530.290		7.96	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	70.23000		0.07023	0.00000	65.65000	0.06565	70.230		8.67	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	67.91000		0.06791	0.00000	63.49000	0.06349	67.910		8.71	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	62.48000		0.06248	0.00000	58.43000	0.05843	62.480		8.79	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	26.35000		0.02635	0.00000	24.66000	0.02466	26.350		9.27	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	24.87000		0.02487	0.00000	23.28000	0.02328	24.870		9.27	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	21.50000		0.02150	0.00000	20.12000	0.02012	21.500		9.27	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.51372		106.13411	0.00000	8.48108	106.33258			5.58	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,181.37000		1.18137	0.00000	1,263.73000	1.26373	1,181.370		5.26	0.39	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,634.42000		2.63442	0.00000	2,759.74000	2.75974	2,634.420		5.93	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,964.35000		2.96435	0.00000	3,096.34000	3.09634	2,964.350		6.07	0.64	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,486.32000		4.48632	0.00000	4,641.07000	4.64107	4,486.320		6.62	0.76	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	748.58000		0.74858	0.00000	709.04000	0.70904	748.580		6.75	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,913.83000		4.91383	0.00000	5,073.25000	5.07325	4,913.830		6.76	0.78	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	594.51000		0.59451	0.00000	562.96000	0.56296	594.510		7.04	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	436.27000		0.43627	0.00000	413.02000	0.41302	436.270		7.39	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	393.07000		0.39307	0.00000	372.09000	0.37209	393.070		7.50	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	388.03000		0.38803	0.00000	367.32000	0.36732	388.030		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	10.13	Put	231.45	000	0.23145	0.00000	219.16	000	0.21916	231.450	8.09	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	207.46	000	0.20746	0.00000	196.48	000	0.19648	207.460	8.21	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.57343		103.48418	0.00000	8.53943		103.68585		5.66	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,071.93	000	3.07193	0.00000	3,197.89	000	3.19789	3,071.930	6.09	0.60	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,006.96	000	1.00696	0.00000	961.05	000	0.96105	1,006.960	6.79	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	585.39	000	0.58539	0.00000	558.08	000	0.55808	585.390	7.43	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64722		105.26470	0.00000	8.61173		105.46954		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		8.82024		98.00761	0.00000	8.78516		98.24783		6.46	0.00	100,751,823.08	1,028	122,960.00
R2037	On 05/02/2026	Bond Future	9.65	Put	48.63	000	0.04863	0.00000	42.65	000	0.04265	48.630	8.88	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	8.99	000	0.00899	0.00000	7.99	000	0.00799	8.990	9.95	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,926.15	000	12.92615	0.00000	13,166.34	000	13.16634	12,926.150	11.45	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,680.94	000	15.68094	0.00000	15,921.16	000	15.92116	15,680.940	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		8.87943		99.75918	0.00000	8.84305		100.00365		6.51	0.00	512,662,426.02	5,139	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,032.29	000	2.03229	0.00000	2,184.30	000	2.18430	2,032.290	6.51	0.59	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,482.48	000	4.48248	0.00000	4,686.96	000	4.68696	4,482.480	7.65	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	187.36	000	0.18736	0.00000	172.53	000	0.17253	187.360	8.92	(0.07)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,700.36	000	12.70036	0.00000	12,941.52	000	12.94152	12,700.360	10.66	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.52	000	0.00052	0.00000	0.47	000	0.00047	0.520	10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.94281		97.30166	0.00000	8.90504		97.55038		6.80	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,278.71	000	7.27871	0.00000	7,495.51	000	7.49551	7,278.710	8.86	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	238.85	000	0.23885	0.00000	224.65	000	0.22465	238.850	10.06	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	97.91	000	0.09791	0.00000	91.85	000	0.09185	97.910	10.59	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.00619		98.99620	0.00000	8.96704		99.24904		6.69	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,406.61	000	4.40661	0.00000	4,582.69	000	4.58269	4,406.610	7.49	0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	710.76	000	0.71076	0.00000	674.31	000	0.67431	710.760	8.76	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	404.46	000	0.40446	0.00000	383.83	000	0.38383	404.460	9.68	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.08171		96.44266	0.00000	9.04107		96.69951		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		8.91805		118.28172	0.00000	8.88303		118.56408		6.11	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.97852		114.91228	0.00000	8.94220		115.19960		6.55	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.04151		116.98817	0.00000	9.00382		117.28056		6.60	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.11102		113.54534	0.00000	9.07192		113.84260		6.62	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.19223		115.49748	0.00000	9.15164		115.79947		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		9.08923		109.54173	0.00000	9.05936		109.77803		6.70	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.15182		106.52132	0.00000	9.12090		106.76174		7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.21702		108.44561	0.00000	9.18499		108.69030		7.10	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.28829		105.35806	0.00000	9.25514		105.60671		7.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.37066		107.16951	0.00000	9.33632		107.42208		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		9.19848		98.69979	0.00000	9.17880		98.85133		7.27	0.00	35,334,524.82	358	75,225.00
R2040	On 05/02/2026	Bond Future	9.05	Call	509.36	000	0.50936	0.00000	569.32	000	0.56932	509.360	6.75	0.32	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	1,035.86	0.0000	1.03586	0.00000	1,124.91	1.12491	1,035.860	7.14	0.51	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	504.40	0.0000	0.50440	0.00000	471.90	0.47190	504.400	7.73	(0.29)	0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,588.20	0.0000	4.58820	0.00000	4,733.13	4.73313	4,588.200	8.96	0.92	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	21.86	0.0000	0.02186	0.00000	20.96	0.02096	21.860	10.27	(0.02)	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,330.36	0.0000	8.33036	0.00000	8,481.38	8.48138	8,330.360	10.56	0.99	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	3.34	0.0000	0.00334	0.00000	3.29	0.00329	3.340	11.61	0.00	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.87	0.0000	0.00087	0.00000	0.88	0.00088	0.870	12.66	0.00	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,520.90	0.0000	17.52090	0.00000	17,672.44	17.67244	17,520.900	12.92	1.00	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		12.92	0.00	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.26334	0.0000	100.46372	0.00000	9.24300	100.61789		7.35	0.00	200,927,440.00		2,000	10,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,234.73	0.0000	10.23473	0.00000	10,383.13	10.38313	10,234.730	10.96	0.94	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	21.95	0.0000	0.02195	0.00000	21.28	0.02128	21.950	12.19	(0.01)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	5.14	0.0000	0.00514	0.00000	4.98	0.00498	5.140	12.19	0.00	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.33239	0.0000	97.76831	0.00000	9.31134	97.92517		7.73	0.00	0.00		0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.40080	0.0000	99.47091	0.00000	9.37908	99.63017		7.63	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,238.15	0.0000	5.23815	0.00000	5,353.55	5.35355	5,238.150	8.45	0.69	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	760.31	0.0000	0.76031	0.00000	739.80	0.73980	760.310	9.91	(0.15)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	440.25	0.0000	0.44025	0.00000	428.79	0.42879	440.250	10.97	(0.09)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.48043	0.0000	96.67481	0.00000	9.45796	96.83661		7.89	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.30998	0.0000	110.41462	0.00000	9.29034	110.58534		7.33	0.00	0.00		0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.37398	0.0000	107.28372	0.00000	9.35369	107.45745		7.76	0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.44034	0.0000	109.22180	0.00000	9.41938	109.39854		7.81	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.51205	0.0000	106.02172	0.00000	9.49042	106.20122		8.08	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.59380	0.0000	107.84453	0.00000	9.57146	108.02675		7.99	0.00	0.00		0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.41330	0.0000	94.53905	0.00000	9.38347	94.78462		8.14	0.00	7,846,741.15		83	60,396.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,263.93	0.0000	5.26393	0.00000	5,499.24	5.49924	5,263.930	10.09	0.94	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,104.51	0.0000	11.10451	0.00000	11,349.72	11.34972	11,104.510	12.71	1.00	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1.46	0.0000	0.00146	0.00000	1.37	0.00137	1.460	13.74	0.00	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.79	0.0000	0.00079	0.00000	0.75	0.00075	0.790	14.33	0.00	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.68	0.0000	0.00068	0.00000	0.65	0.00065	0.680	14.48	0.00	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.47741	0.0000	96.22857	0.00000	9.44665	96.47848		8.25	0.00	0.00		0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	781.16	0.0000	0.78116	0.00000	732.30	0.73230	781.160	9.73	(0.23)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.54528	0.0000	93.58196	0.00000	9.51353	93.83625		8.70	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.61207	0.0000	95.21162	0.00000	9.57937	95.47003		8.61	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.68882	0.0000	92.46739	0.00000	9.65508	92.72998		8.94	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.37227	0.0000	98.17252	0.00000	9.34244	98.43639		8.33	0.00	0.00		0	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	57.63	0.0000	0.05763	0.00000	76.57	0.07657	57.630	7.22	0.05	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,277.64	0.0000	1.27764	0.00000	1,436.30	1.43630	1,277.640	8.03	0.54	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,803.91	0.0000	2.80391	0.00000	3,022.40	3.02240	2,803.910	8.85	0.78	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	152.74	0.0000	0.15274	0.00000	135.35	0.13535	152.740	9.74	(0.09)	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.42754	0.0000	95.48935	0.00000	9.39684	95.75788		8.84	0.00	0.00		0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.48521	0.0000	97.21459	0.00000	9.45360	97.48780		8.92	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.54889	0.0000	94.47239	0.00000	9.51635	94.75018		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	
R2048	On 04/02/2027	Bond Future	0.00		9.62189		96.09759	0.00000	9.58836	96.37982		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		9.20823		128.18634	0.00000	9.18342	128.48291		8.48	0.00	12,305,888.64	96	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.25947		124.61682	0.00000	9.23393	124.91871		9.01	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.31212		126.86806	0.00000	9.28584	127.17518		9.10	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.36871		123.21943	0.00000	9.34168	123.53156		9.44	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.43297		125.33795	0.00000	9.40514	125.65512		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		8.60686		86.54426	0.00000	8.57684	86.72401		6.32	0.00	0.00	0	34,894.00
R209	On 07/05/2026	Bond Future	0.00		8.65555		84.94018	0.00000	8.62444	85.12315		6.60	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.70643		86.47480	0.00000	8.67419	86.66092		6.60	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.76356		84.83177	0.00000	8.73016	85.02090		6.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.83183		86.29126	0.00000	8.79718	86.48343		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		258.18914		258.18914	0.00000	258.16522	258.16522		0.00	0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.40102		259.40102	0.00000	259.37649	259.37649		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.15024		264.15024	0.00000	264.12487	264.12487		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.29752		265.29752	0.00000	265.27102	265.27102		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.92733		269.92733	0.00000	269.89962	269.89962		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		7.75017		100.05969	0.00000	7.74544	100.07879		3.69	0.00	0.00	0	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.77965		98.29776	0.00000	7.77464	98.31716		3.69	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.81137		100.07388	0.00000	7.80608	100.09346		3.54	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.85947		98.26915	0.00000	7.85388	98.28887		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.92858		99.96066	0.00000	7.92268	99.98039		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		9.24783		80.82893	0.00000	9.21800	81.03059		7.75	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.30413		78.97693	0.00000	9.27340	79.18215		8.18	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.36307		80.40391	0.00000	9.33140	80.61268		8.26	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.42891		78.50968	0.00000	9.39628	78.72192		8.52	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.50499		79.86061	0.00000	9.47133	80.07627		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 :												997,743,938.53		9,584	1,776,909.00
Grand Total:												997,743,938.53		9,584	1,776,909.00