

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2025

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	1,257.96500	1,257.96500	0.00000	1,258.72100	1,258.72100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,280.54600	1,280.54600	0.00000	1,281.21800	1,281.21800			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,303.61900	1,303.61900	0.00000	1,304.12400	1,304.12400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,326.58900	1,326.58900	0.00000	1,327.12300	1,327.12300			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,349.57600	1,349.57600	0.00000	1,350.01200	1,350.01200			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,615.35300	1,615.35300	0.00000	1,618.57400	1,618.57400			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,644.34900	1,644.34900	0.00000	1,647.50200	1,647.50200			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,673.97700	1,673.97700	0.00000	1,676.95700	1,676.95700			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,703.47200	1,703.47200	0.00000	1,706.53100	1,706.53100			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,732.98900	1,732.98900	0.00000	1,735.96400	1,735.96400			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,359.91700	1,359.91700	0.00000	1,362.06600	1,362.06600			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,384.32800	1,384.32800	0.00000	1,386.41000	1,386.41000			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,409.27000	1,409.27000	0.00000	1,411.19700	1,411.19700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,434.10200	1,434.10200	0.00000	1,436.08400	1,436.08400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,458.95200	1,458.95200	0.00000	1,460.85300	1,460.85300			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	8.93485	95.26576	0.00000	8.92015	95.34163			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.00484	93.20565	0.00000	8.99092	93.27559			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.07755	94.92498	0.00000	9.06567	94.98300			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.16620	92.80699	0.00000	9.15338	92.86778			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.27266	94.43152	0.00000	9.26083	94.48582			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	9.65712	93.11503	0.00000	9.64253	93.22515			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.72690	90.54479	0.00000	9.71279	90.64975			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.79725	92.21483	0.00000	9.78444	92.30876			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.87541	89.57718	0.00000	9.86193	89.67451			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.96211	91.14344	0.00000	9.94920	91.23515			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	1,334.68400	1,334.68400	0.00000	1,336.73700	1,336.73700			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,358.64200	1,358.64200	0.00000	1,360.62900	1,360.62900			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,383.12300	1,383.12300	0.00000	1,384.95500	1,384.95500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,407.49300	1,407.49300	0.00000	1,409.37900	1,409.37900			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,431.88200	1,431.88200	0.00000	1,433.68700	1,433.68700			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	144.94188	144.94188	0.00000	144.94598	144.94598			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.12402	146.12402	0.00000	146.11702	146.11702			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.82001	148.82001	0.00000	148.79229	148.79229			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.96907	149.96907	0.00000	149.94350	149.94350			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.59894	152.59894	0.00000	152.56082	152.56082			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		112.61473		112.61473	0.00000	112.66938	112.66938		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.66374		114.66374	0.00000	114.71062	114.71062		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.36486		114.36486	0.00000	114.39656	114.39656		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.38176		116.38176	0.00000	116.41610	116.41610		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.97420		115.97420	0.00000	115.99997	115.99997		1.63	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		142.20415		142.20415	0.00000	142.44007	142.44007		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.23405		143.23405	0.00000	143.46328	143.46328		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.87674		145.87674	0.00000	146.08998	146.08998		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.87102		146.87102	0.00000	147.09061	147.09061		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.44666		149.44666	0.00000	149.65826	149.65826		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		157.28710		157.28710	0.00000	157.29156	157.29156		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.14903		160.14903	0.00000	160.14133	160.14133		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		160.91176		160.91176	0.00000	160.88149	160.88149		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.75038		163.75038	0.00000	163.72241	163.72241		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.39974		164.39974	0.00000	164.35814	164.35814		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		122.17891		122.17891	0.00000	122.18246	122.18246		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.40187		124.40187	0.00000	124.39596	124.39596		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.85300		123.85300	0.00000	123.82956	123.82956		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.03702		126.03702	0.00000	126.01553	126.01553		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.36293		125.36293	0.00000	125.33114	125.33114		4.60	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		140.98480		140.98480	0.00000	140.98853	140.98853		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.26368		141.26368	0.00000	141.25664	141.25664		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.86992		143.86992	0.00000	143.84287	143.84287		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.08725		144.08725	0.00000	144.06236	144.06236		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.61301		146.61301	0.00000	146.57592	146.57592		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		141.75097		141.75097	0.00000	141.75506	141.75506		0.00	0.00	8,788,560.14	62	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.33030		144.33030	0.00000	144.32324	144.32324		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.55174		144.55174	0.00000	144.52442	144.52442		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		147.10197		147.10197	0.00000	147.07658	147.07658		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.20454		147.20454	0.00000	147.16726	147.16726		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		128.26065		128.26065	0.00000	127.83063	127.83063		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.59441		130.59441	0.00000	130.14645	130.14645		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.15963		130.15963	0.00000	129.68525	129.68525		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.45503		132.45503	0.00000	131.97463	131.97463		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.89368		131.89368	0.00000	131.39442	131.39442		6.99	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		433.10900		433.10900	0.00000	432.27300	432.27300		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		440.99000		440.99000	0.00000	440.10500	440.10500		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.03900		449.03900	0.00000	448.07700	448.07700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.05400		457.05400	0.00000	456.08100	456.08100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.07400		465.07400	0.00000	464.04800	464.04800		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		293.11346	293.11346	0.00000	294.12484	294.12484			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.44665	298.44665	0.00000	299.45361	299.45361			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.55546	298.55546	0.00000	299.53943	299.53943			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		303.82262	303.82262	0.00000	304.82916	304.82916			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.67138	303.67138	0.00000	304.67169	304.67169			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		7.54301	101.76095	0.00000	7.53780	101.77872			2.83	0.00	702,659,359.75		6,905	166,704.00
R2030	On 07/05/2026	Bond Future	0.00		7.56944	103.58760	0.00000	7.56630	103.59771			2.77	0.00	0.00		0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	218.57000	0.21857	0.00000	197.05000	0.19705	218.570	2.49	0.24	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,011.46000	1.01146	0.00000	957.07000	0.95707	1,011.460	3.01	0.60	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	378.68000	0.37868	0.00000	323.37000	0.32337	378.680	3.23	(0.29)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.59715	101.46442	0.00000	7.59856	101.46016			2.80	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	359.50000	0.35950	0.00000	316.92000	0.31692	359.500	2.53	0.29	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,142.67000	1.14267	0.00000	1,072.36000	1.07236	1,142.670	3.00	0.56	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	510.39000	0.51039	0.00000	453.83000	0.45383	510.390	3.33	(0.30)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.63314	103.22976	0.00000	7.63397	103.22741			2.65	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.68915	101.00819	0.00000	7.69324	100.99744			2.58	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		7.95173	104.42469	0.00000	7.96228	104.37379			4.24	0.00	0.00		0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.98882	102.14004	0.00000	8.00167	102.08018			4.31	0.00	0.00		0	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		8.02694		103.99977	0.00000	8.04373	103.92440			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.07857		101.65207	0.00000	8.09589	101.57727			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.14505		103.40882	0.00000	8.16541	103.32450			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		8.07827		113.90279	0.00000	8.09398	113.81345			6.50	0.00	0.00	0	13,330.00
R2033	On 07/05/2026	Bond Future	0.00		8.11881		110.90500	0.00000	8.13689	110.80533			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.16027		112.92425	0.00000	8.18223	112.80706			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.21402		109.84968	0.00000	8.23672	109.73257			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.28122		111.74752	0.00000	8.30697	111.61941			6.57	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		8.43808		106.71500	0.00000	8.41807	106.84222			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	796.39000		0.79639	0.00000	734.70000	0.73470	796.390		5.40	(0.48)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,670.49000		1.67049	0.00000	1,760.38000	1.76038	1,670.490		5.83	0.72	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	56.26000		0.05626	0.00000	49.04000	0.04904	56.260		6.98	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	36.38000		0.03638	0.00000	31.47000	0.03147	36.380		7.23	(0.03)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	7.81000		0.00781	0.00000	6.59000	0.00659	7.810		8.06	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,274.37000		10.27437	0.00000	10,401.41000	10.40141	10,274.370		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,751.53000		11.75153	0.00000	11,878.67000	11.87867	11,751.530		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.10000		0.00010	0.00000	0.08000	0.00008	0.100		9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,406.00000		14.40600	0.00000	14,533.21000	14.53321	14,406.000		9.74	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			9.74	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			9.74	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.48400		104.12916	0.00000	8.46447	104.25056			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	849.95000		0.84995	0.00000	887.61000	0.88761	849.950		5.32	0.37	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,709.96000		2.70996	0.00000	2,783.12000	2.78312	2,709.960		6.29	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	398.85000		0.39885	0.00000	370.00000	0.37000	398.850		7.12	(0.16)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,049.31000		7.04931	0.00000	7,154.26000	7.15426	7,049.310		7.95	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,156.27000		7.15627	0.00000	7,261.63000	7.26163	7,156.270		7.98	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,423.99000		7.42399	0.00000	7,530.29000	7.53029	7,423.990		8.07	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	79.04000		0.07904	0.00000	70.23000	0.07023	79.040		8.81	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	76.50000		0.07650	0.00000	67.91000	0.06791	76.500		8.84	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	70.54000		0.07054	0.00000	62.48000	0.06248	70.540		8.92	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	30.51000		0.03051	0.00000	26.35000	0.02635	30.510		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	28.84000		0.02884	0.00000	24.87000	0.02487	28.840		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	25.03000		0.02503	0.00000	21.50000	0.02150	25.030		9.42	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.53165		106.02530	0.00000	8.51372	106.13411			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,155.58000		1.15558	0.00000	1,181.37000	1.18137	1,155.580		5.32	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,587.90000		2.58790	0.00000	2,634.42000	2.63442	2,587.900		6.00	0.59	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,914.49000		2.91449	0.00000	2,964.35000	2.96435	2,914.490		6.14	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,425.55000		4.42555	0.00000	4,486.32000	4.48632	4,425.550		6.71	0.75	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	793.59000		0.79359	0.00000	748.58000	0.74858	793.590		6.84	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,849.61000		4.84961	0.00000	4,913.83000	4.91383	4,849.610		6.86	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	632.75000		0.63275	0.00000	594.51000	0.59451	632.750		7.13	(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	467.82000		0.46782	0.00000	436.27000	0.43627	467.820		7.50	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	422.84000		0.42284	0.00000	393.07000	0.39307	422.840		7.61	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	417.50000		0.41750	0.00000	388.03000	0.38803	417.500		7.63	(0.13)	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	10.13	Put	252.75	000	0.25275	0.00000	231.45	000	0.23145	252.750	8.21	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	227.35	000	0.22735	0.00000	207.46	000	0.20746	227.350	8.34	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.59	248	103.37141	0.00000	8.57	343	103.48418		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,031.15	000	3.03115	0.00000	3,071.93	000	3.07193	3,031.150	6.17	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,060.61	000	1.06061	0.00000	1,006.96	000	1.00696	1,060.610	6.88	(0.26)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	624.63	000	0.62463	0.00000	585.39	000	0.58539	624.630	7.53	(0.16)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.66	567	105.15842	0.00000	8.64	722	105.26470		5.59	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		8.83	504	97.90650	0.00000	8.82	024	98.00761		6.54	0.00	342,672,750.00	3,500	122,262.00
R2037	On 05/02/2026	Bond Future	9.65	Put	54.45	000	0.05445	0.00000	48.63	000	0.04863	54.450	9.03	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	10.47	000	0.01047	0.00000	8.99	000	0.00899	10.470	10.14	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,825.14	00	12.82514	0.00000	12,926.15	000	12.92615	12,825.140	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,579.84	00	15.57984	0.00000	15,680.94	000	15.68094	15,579.840	11.69	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		11.69	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		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.89	364	99.66392	0.00000	8.87	943	99.75918		6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,992.81	000	1.99281	0.00000	2,032.29	000	2.03229	1,992.810	6.60	0.58	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,422.82	000	4.42282	0.00000	4,482.48	000	4.48248	4,422.820	7.78	0.80	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	205.34	000	0.20534	0.00000	187.36	000	0.18736	205.340	9.07	(0.08)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,611.30	00	12.61130	0.00000	12,700.36	000	12.70036	12,611.300	10.85	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.67	000	0.00067	0.00000	0.52	000	0.00052	0.670	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.95	544	97.21868	0.00000	8.94	281	97.30166		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,231.46	000	7.23146	0.00000	7,278.71	000	7.27871	7,231.460	9.01	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	260.04	000	0.26004	0.00000	238.85	000	0.23885	260.040	10.23	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	109.02	000	0.10902	0.00000	97.91	000	0.09791	109.020	10.77	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.01	959	98.90986	0.00000	9.00	619	98.99620		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,374.87	000	4.37487	0.00000	4,406.61	000	4.40661	4,374.870	7.58	0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	750.18	000	0.75018	0.00000	710.76	000	0.71076	750.180	8.89	(0.17)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	431.76	000	0.43176	0.00000	404.46	000	0.40446	431.760	9.82	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.09	437	96.36283	0.00000	9.08	171	96.44266		6.94	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		8.94	809	118.04029	0.00000	8.91	805	118.28172		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.00	854	114.67556	0.00000	8.97	852	114.91228		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.07	056	116.76353	0.00000	9.04	151	116.98817		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.14	147	113.31460	0.00000	9.11	102	113.54534		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.22	264	115.27196	0.00000	9.19	223	115.49748		6.63	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		9.11	411	109.34548	0.00000	9.08	923	109.54173		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.17	651	106.32990	0.00000	9.15	182	106.52132		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.24	062	108.26584	0.00000	9.21	702	108.44561		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.31	302	105.17311	0.00000	9.28	829	105.35806		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.39	514	106.98999	0.00000	9.37	066	107.16951		7.30	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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.21	318	98.58681	0.00000	9.19	848	98.69979		7.37	0.00	48,997,644.57	497	75,564.00
R2040	On 05/02/2026	Bond Future	9.05	Call	476.47	000	0.47647	0.00000	509.36	000	0.50936	476.470	6.84	0.31	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	982.99	0000	0.98299	0.00000	1,035.86	0000	1.03586	982.990	7.24	0.49	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	541.38	0000	0.54138	0.00000	504.40	0000	0.50440	541.380	7.84	(0.30)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,487.50	0000	4.48750	0.00000	4,588.20	0000	4.58820	4,487.500	9.11	0.92	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	25.23	0000	0.02523	0.00000	21.86	0000	0.02186	25.230	10.47	(0.02)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,219.78	0000	8.21978	0.00000	8,330.36	0000	8.33036	8,219.780	10.77	0.99	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	4.06	0000	0.00406	0.00000	3.34	0000	0.00334	4.060	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1.10	0000	0.00110	0.00000	0.87	0000	0.00087	1.100	12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,407.92	0000	17.40792	0.00000	17,520.90	0000	17.52090	17,407.920	13.21	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		13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.27	751	100.35653	0.00000	9.26	334	100.46372		7.47	0.00	100,356,530.00	1,000	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,145.92	0000	10.14592	0.00000	10,234.73	0000	10.23473	10,145.920	11.17	0.94	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	25.74	0000	0.02574	0.00000	21.95	0000	0.02195	25.740	12.42	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	6.28	0000	0.00628	0.00000	5.14	0000	0.00514	6.280	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.34	517	97.67326	0.00000	9.33	239	97.76831		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.41	429	99.37219	0.00000	9.40	080	99.47091		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,205.00	0000	5.20500	0.00000	5,238.15	0000	5.23815	5,205.000	8.57	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	806.47	0000	0.80647	0.00000	760.31	0000	0.76031	806.470	10.06	(0.16)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	473.26	0000	0.47326	0.00000	440.25	0000	0.44025	473.260	11.14	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.49	327	96.58252	0.00000	9.48	043	96.67481		7.98	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		9.32	463	110.28753	0.00000	9.30	998	110.41462		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.38	813	107.16281	0.00000	9.37	398	107.28372		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.45	316	109.11392	0.00000	9.44	034	109.22180		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.52	555	105.90993	0.00000	9.51	205	106.02172		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.60	672	107.73935	0.00000	9.59	380	107.84453		8.09	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		9.43	306	94.37690	0.00000	9.41	330	94.53905		8.27	0.00	0.00	0	60,396.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,116.56	0000	5.11656	0.00000	5,263.93	0000	5.26393	5,116.560	10.29	0.93	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,943.59	0000	10.94359	0.00000	11,104.51	0000	11.10451	10,943.590	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1.92	0000	0.00192	0.00000	1.46	0000	0.00146	1.920	14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1.06	0000	0.00106	0.00000	0.79	0000	0.00079	1.060	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.92	0000	0.00092	0.00000	0.68	0000	0.00068	0.920	14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.49	686	96.07108	0.00000	9.47	741	96.22857		8.40	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	847.55	0000	0.84755	0.00000	781.16	0000	0.78116	847.550	9.93	(0.24)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.56	368	93.43507	0.00000	9.54	528	93.58196		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.63	129	95.06025	0.00000	9.61	207	95.21162		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.70	768	92.32110	0.00000	9.68	882	92.46739		9.06	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		9.39	202	97.99847	0.00000	9.37	227	98.17252		8.48	0.00	0.00	0	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	57.99	0000	0.05799	0.00000	57.63	0000	0.05763	57.990	7.54	0.05	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,313.85	0000	1.31385	0.00000	1,277.64	0000	1.27764	1,313.850	9.02	0.52	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,779.55	0000	2.77955	0.00000	2,803.91	0000	2.80391	2,779.550	9.93	0.74	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	236.85	0000	0.23685	0.00000	152.74	0000	0.15274	236.850	10.83	(0.12)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.44	702	95.31959	0.00000	9.42	754	95.48935		9.02	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.50	371	97.05528	0.00000	9.48	521	97.21459		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.56	817	94.30843	0.00000	9.54	889	94.47239		9.41	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R2048	On 04/02/2027	Bond Future	0.00		9.64087		95.93843	0.00000	9.62189	96.09759			9.32	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		9.21790		128.07107	0.00000	9.20823	128.18634			8.64	0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.26859		124.50932	0.00000	9.25947	124.61682			9.20	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.31999		126.77634	0.00000	9.31212	126.86806			9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.37703		123.12363	0.00000	9.36871	123.21943			9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.44066		125.25055	0.00000	9.43297	125.33795			9.53	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		8.62172		86.45547	0.00000	8.60686	86.54426			6.40	0.00	605,188.29	7	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.66981		84.85649	0.00000	8.65555	84.94018			6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.71914		86.40156	0.00000	8.70643	86.47480			6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.77703		84.75565	0.00000	8.76356	84.83177			6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.84456		86.22080	0.00000	8.83183	86.29126			6.65	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		257.98807		257.98807	0.00000	258.18914	258.18914			0.00	0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.21620		259.21620	0.00000	259.40102	259.40102			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.99855		263.99855	0.00000	264.15024	264.15024			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.13839		265.13839	0.00000	265.29752	265.29752			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.78691		269.78691	0.00000	269.92733	269.92733			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		7.74996		100.06054	0.00000	7.75017	100.05969			3.70	0.00	0.00	0	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.77745		98.30628	0.00000	7.77965	98.29776			3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.80529		100.09638	0.00000	7.81137	100.07388			3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.85350		98.29021	0.00000	7.85947	98.26915			3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.91979		99.99006	0.00000	7.92858	99.96066			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		9.26250		80.73003	0.00000	9.24783	80.82893			7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.31833		78.88236	0.00000	9.30413	78.97693			8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.37602		80.31877	0.00000	9.36307	80.40391			8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.44250		78.42153	0.00000	9.42891	78.50968			8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.51802		79.77736	0.00000	9.50499	79.86061			8.55	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 :													1,204,080,032.75			11,971	1,779,996.00
Grand Total:													1,204,080,032.75			11,971	1,779,996.00