

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2025

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	1,263.18200	1,263.18200	0.00000	1,259.38700	1,259.38700			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,285.85600	1,285.85600	0.00000	1,281.99300	1,281.99300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,309.03200	1,309.03200	0.00000	1,305.09700	1,305.09700			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,332.11300	1,332.11300	0.00000	1,328.10700	1,328.10700			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,355.21500	1,355.21500	0.00000	1,351.13500	1,351.13500			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,622.79200	1,622.79200	0.00000	1,614.98300	1,614.98300			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,651.92100	1,651.92100	0.00000	1,643.97100	1,643.97100			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,681.69400	1,681.69400	0.00000	1,673.60000	1,673.60000			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,711.34700	1,711.34700	0.00000	1,703.10600	1,703.10600			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,741.02500	1,741.02500	0.00000	1,732.63600	1,732.63600			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,366.67700	1,366.67700	0.00000	1,360.11600	1,360.11600			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,391.20800	1,391.20800	0.00000	1,384.53000	1,384.53000			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,416.28300	1,416.28300	0.00000	1,409.48200	1,409.48200			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,441.25600	1,441.25600	0.00000	1,434.33200	1,434.33200			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,466.25000	1,466.25000	0.00000	1,459.20200	1,459.20200			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	8.85749	95.66592	0.00000	8.93488	95.26560			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.92394	93.61304	0.00000	9.00488	93.20545			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.99263	95.34073	0.00000	9.07744	94.92551			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.07681	93.23187	0.00000	9.16576	92.80908			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.17827	94.86591	0.00000	9.27182	94.43537			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	9.56540	93.81065	0.00000	9.64227	93.22712			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.63215	91.25308	0.00000	9.71155	90.65898			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.69927	92.93700	0.00000	9.78131	92.33174			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.77391	90.31389	0.00000	9.85872	89.69771			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.85688	91.89511	0.00000	9.94461	91.26780			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	1,341.35400	1,341.35400	0.00000	1,334.95500	1,334.95500			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,365.43100	1,365.43100	0.00000	1,358.91800	1,358.91800			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,390.04100	1,390.04100	0.00000	1,383.40800	1,383.40800			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,414.55100	1,414.55100	0.00000	1,407.79800	1,407.79800			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,439.08200	1,439.08200	0.00000	1,432.20800	1,432.20800			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	144.83314	144.83314	0.00000	144.83586	144.83586			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.01345	146.01345	0.00000	146.01625	146.01625			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.70863	148.70863	0.00000	148.71125	148.71125			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.85817	149.85817	0.00000	149.86051	149.86051			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.48921	152.48921	0.00000	152.49114	152.49114			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	
I2031	On 05/02/2026	Bond Future	0.00		112.72	790	112.72	790	0.00000		112.73	014	112.73	014		1.98	0.00	0.00	0		1,156.00	
I2031	On 07/05/2026	Bond Future	0.00		114.77	896	114.77	896	0.00000		114.78	127	114.78	127		1.83	0.00	0.00	0		736.00	
I2031	On 06/08/2026	Bond Future	0.00		114.48	316	114.48	316	0.00000		114.48	539	114.48	539		1.80	0.00	0.00	0		680.00	
I2031	On 05/11/2026	Bond Future	0.00		116.50	435	116.50	435	0.00000		116.50	633	116.50	633		1.69	0.00	0.00	0		0.00	
I2031	On 04/02/2027	Bond Future	0.00		116.10	063	116.10	063	0.00000		116.10	240	116.10	240		1.63	0.00	0.00	0		0.00	
I2031	On 31/01/2031	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		
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	100.00	000		0.00	0.00	0.00	0		0.00	
I2033	On 05/02/2026	Bond Future	0.00		142.46	568	142.46	568	0.00000		142.46	815	142.46	815		0.00	0.00	0.00	0		2,698.00	
I2033	On 07/05/2026	Bond Future	0.00		143.50	037	143.50	037	0.00000		143.50	286	143.50	286		0.00	0.00	0.00	0		10,592.00	
I2033	On 06/08/2026	Bond Future	0.00		146.14	916	146.14	916	0.00000		146.15	159	146.15	159		0.00	0.00	0.00	0		0.00	
I2033	On 05/11/2026	Bond Future	0.00		147.15	063	147.15	063	0.00000		147.15	276	147.15	276		0.00	0.00	0.00	0		0.00	
I2033	On 04/02/2027	Bond Future	0.00		149.73	430	149.73	430	0.00000		149.73	600	149.73	600		0.00	0.00	0.00	0		0.00	
I2033	On 28/02/2033	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		
I2038	On 05/02/2026	Bond Future	0.00		157.26	650	157.26	650	0.00000		157.26	954	157.26	954		0.00	0.00	0.00	0		2,880.00	
I2038	On 07/05/2026	Bond Future	0.00		160.12	804	160.12	804	0.00000		160.13	093	160.13	093		0.00	0.00	0.00	0		440.00	
I2038	On 06/08/2026	Bond Future	0.00		160.89	163	160.89	163	0.00000		160.89	456	160.89	456		0.00	0.00	0.00	0		0.00	
I2038	On 05/11/2026	Bond Future	0.00		163.73	309	163.73	309	0.00000		163.73	560	163.73	560		0.00	0.00	0.00	0		0.00	
I2038	On 04/02/2027	Bond Future	0.00		164.38	469	164.38	469	0.00000		164.38	688	164.38	688		0.00	0.00	0.00	0		0.00	
I2038	On 31/01/2038	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		
I2043	On 05/02/2026	Bond Future	0.00		121.87	658	121.87	658	0.00000		121.87	884	121.87	884		4.50	0.00	0.00	0		0.00	
I2043	On 07/05/2026	Bond Future	0.00		124.09	406	124.09	406	0.00000		124.09	655	124.09	655		4.53	0.00	0.00	0		0.00	
I2043	On 06/08/2026	Bond Future	0.00		123.54	052	123.54	052	0.00000		123.54	288	123.54	288		4.66	0.00	0.00	0		0.00	
I2043	On 05/11/2026	Bond Future	0.00		125.72	148	125.72	148	0.00000		125.72	352	125.72	352		4.56	0.00	0.00	0		0.00	
I2043	On 04/02/2027	Bond Future	0.00		125.04	358	125.04	358	0.00000		125.04	541	125.04	541		4.60	0.00	0.00	0		0.00	
I2043	On 31/01/2043	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		
I2046	On 05/02/2026	Bond Future	0.00		141.17	711	141.17	711	0.00000		141.17	960	141.17	960		0.00	0.00	0.00	0		12,410.00	
I2046	On 07/05/2026	Bond Future	0.00		141.45	970	141.45	970	0.00000		141.46	216	141.46	216		0.00	0.00	0.00	0		5,789.00	
I2046	On 06/08/2026	Bond Future	0.00		144.07	066	144.07	066	0.00000		144.07	306	144.07	306		0.00	0.00	0.00	0		0.00	
I2046	On 05/11/2026	Bond Future	0.00		144.29	394	144.29	394	0.00000		144.29	611	144.29	611		0.00	0.00	0.00	0		0.00	
I2046	On 04/02/2027	Bond Future	0.00		146.82	616	146.82	616	0.00000		146.82	790	146.82	790		0.00	0.00	0.00	0		0.00	
I2046	On 31/03/2046	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		
I2050	On 05/02/2026	Bond Future	0.00		142.21	917	142.21	917	0.00000		142.22	207	142.22	207		0.00	0.00	0.00	0		11,546.00	
I2050	On 07/05/2026	Bond Future	0.00		144.80	691	144.80	691	0.00000		144.80	975	144.80	975		0.00	0.00	0.00	0		4,988.00	
I2050	On 06/08/2026	Bond Future	0.00		145.03	898	145.03	898	0.00000		145.04	160	145.04	160		0.00	0.00	0.00	0		0.00	
I2050	On 05/11/2026	Bond Future	0.00		147.60	038	147.60	038	0.00000		147.60	272	147.60	272		0.00	0.00	0.00	0		0.00	
I2050	On 04/02/2027	Bond Future	0.00		147.71	435	147.71	435	0.00000		147.71	631	147.71	631		0.00	0.00	0.00	0		0.00	
I2050	On 31/12/2050	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		
I2058	On 05/02/2026	Bond Future	0.00		127.91	711	127.91	711	0.00000		127.91	969	127.91	969		6.60	0.00	0.00	0		0.00	
I2058	On 07/05/2026	Bond Future	0.00		130.24	464	130.24	464	0.00000		130.24	715	130.24	715		6.72	0.00	0.00	0		0.00	
I2058	On 06/08/2026	Bond Future	0.00		129.80	467	129.80	467	0.00000		129.80	720	129.80	720		6.96	0.00	0.00	0		0.00	
I2058	On 05/11/2026	Bond Future	0.00		132.09	630	132.09	630	0.00000		132.09	856	132.09	856		6.87	0.00	0.00	0		0.00	
I2058	On 04/02/2027	Bond Future	0.00		131.53	031	131.53	031	0.00000		131.53	226	131.53	226		6.99	0.00	0.00	0		0.00	
I2058	On 31/01/2058	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		
IGOV	On 05/02/2026	Index Future	0.00		434.57	900	434.57	900	0.00000		433.34	600	433.34	600		0.00	0.00	0.00	0		242.00	
IGOV	On 07/05/2026	Index Future	0.00		442.48	600	442.48	600	0.00000		441.23	000	441.23	000		0.00	0.00	0.00	0		8.00	
IGOV	On 06/08/2026	Index Future	0.00		450.56	600	450.56	600	0.00000		449.28	600	449.28	600		0.00	0.00	0.00	0		0.00	
IGOV	On 05/11/2026	Index Future	0.00		458.61	300	458.61	300	0.00000		457.31	000	457.31	000		0.00	0.00	0.00	0		0.00	
IGOV	On 04/02/2027	Index Future	0.00		466.66	700	466.66	700	0.00000													

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	100.00000			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		293.67952	293.67952	0.00000	293.08456	293.08456			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		299.02307	299.02307	0.00000	298.41712	298.41712			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.14685	299.14685	0.00000	298.52943	298.52943			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.43010	304.43010	0.00000	303.80100	303.80100			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.29492	304.29492	0.00000	303.65421	303.65421			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		7.44293	102.10297	0.00000	7.51550	101.85482			2.83	0.00	0.00	0.00	0	166,379.00
R2030	On 07/05/2026	Bond Future	0.00		7.46156	103.93571	0.00000	7.53980	103.68309			2.77	0.00	0.00	0.00	0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	302.77000	0.30277	0.00000	234.59000	0.23459	302.770	2.49	0.30	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,218.44000	1.21844	0.00000	1,058.72000	1.05872	1,218.440	3.01	0.67	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	276.13000	0.27613	0.00000	341.84000	0.34184	276.130	3.23	(0.23)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.47982	101.81971	0.00000	7.56475	101.56237			2.80	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	463.70000	0.46370	0.00000	382.11000	0.38211	463.700	2.53	0.35	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,341.97000	1.34197	0.00000	1,190.10000	1.19010	1,341.970	3.00	0.62	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	403.50000	0.40350	0.00000	474.00000	0.47400	403.500	3.33	(0.25)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.50501	103.59320	0.00000	7.59735	103.33111			2.65	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.54797	101.38014	0.00000	7.64923	101.11319			2.58	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		7.85631	104.88644	0.00000	7.93354	104.51251			4.24	0.00	0.00	0.00	0	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		7.88826	102.60995	0.00000	7.96967	102.22932			4.31	0.00	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		7.92053		104.47907	0.00000	8.00655	104.09140			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.96559		102.14166	0.00000	8.05663	101.74692			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.02469		103.90908	0.00000	8.12132	103.50721			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		7.98279		114.44775	0.00000	8.05993	114.00720			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		8.01858		111.45963	0.00000	8.09957	111.01119			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.05469		113.48993	0.00000	8.13988	113.03321			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.10251		110.42730	0.00000	8.19222	109.96230			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.16312		112.33755	0.00000	8.25782	111.86410			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		8.34730		107.29383	0.00000	8.42430	106.80259			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	506.65000		0.50665	0.00000	719.54000	0.71954	506.650		5.40	(0.37)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,076.59000		2.07659	0.00000	1,702.58000	1.70258	2,076.590		5.83	0.81	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	23.98000		0.02398	0.00000	41.59000	0.04159	23.980		6.98	(0.02)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	14.64000		0.01464	0.00000	25.96000	0.02596	14.640		7.23	(0.02)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	2.59000		0.00259	0.00000	4.91000	0.00491	2.590		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,852.46000		10.85246	0.00000	10,361.49000	10.36149	10,852.460		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,330.07000		12.33007	0.00000	11,838.92000	11.83892	12,330.070		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.02000		0.00002	0.00000	0.04000	0.00004	0.020		9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,984.81000		14.98481	0.00000	14,493.58000	14.49358	14,984.810		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		8.38950		104.71831	0.00000	8.46966	104.21828			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,061.75000		1.06175	0.00000	864.36000	0.86436	1,061.750		5.32	0.43	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,105.63000		3.10563	0.00000	2,751.04000	2.75104	3,105.630		6.29	0.74	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	294.70000		0.29470	0.00000	368.79000	0.36879	294.700		7.12	(0.13)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,585.56000		7.58556	0.00000	7,121.09000	7.12109	7,585.560		7.95	0.94	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,694.15000		7.69415	0.00000	7,228.50000	7.22850	7,694.150		7.98	0.94	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,965.73000		7.96573	0.00000	7,497.30000	7.49730	7,965.730		8.07	0.95	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	54.51000		0.05451	0.00000	70.03000	0.07003	54.510		8.81	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	52.69000		0.05269	0.00000	67.72000	0.06772	52.690		8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	48.44000		0.04844	0.00000	62.31000	0.06231	48.440		8.92	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	20.15000		0.02015	0.00000	26.34000	0.02634	20.150		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	18.98000		0.01898	0.00000	24.86000	0.02486	18.980		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	16.33000		0.01633	0.00000	21.49000	0.02149	16.330		9.42	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.43298		106.62595	0.00000	8.51658	106.11675			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,379.65000		1.37965	0.00000	1,175.65000	1.17565	1,379.650		5.32	0.43	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,937.52000		2.93752	0.00000	2,625.49000	2.62549	2,937.520		6.00	0.64	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,284.24000		3.28424	0.00000	2,955.26000	2.95526	3,284.240		6.14	0.67	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,865.88000		4.86588	0.00000	4,478.52000	4.47852	4,865.880		6.71	0.78	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	646.68000		0.64668	0.00000	757.64000	0.75764	646.680		6.84	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,304.94000		5.30494	0.00000	4,905.40000	4.90540	5,304.940		6.86	0.80	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	512.05000		0.51205	0.00000	601.95000	0.60195	512.050		7.13	(0.16)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	375.20000		0.37520	0.00000	442.93000	0.44293	375.200		7.50	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	338.13000		0.33813	0.00000	399.71000	0.39971	338.130		7.61	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	333.73000		0.33373	0.00000	394.58000	0.39458	333.730		7.63	(0.11)	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	199.36000	0.19936	0.00000	236.99000	0.23699	199.360	8.21	(0.06)	0.00		0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	178.87000	0.17887	0.00000	212.82000	0.21282	178.870	8.34	(0.06)	0.00		0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.48923	103.98455	0.00000	8.57647	103.46617		5.73	0.00	0.00		0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,388.70000	3.38870	0.00000	3,073.10000	3.07310	3,388.700	6.17	0.63	0.00		0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	896.73000	0.89673	0.00000	1,023.28000	1.02328	896.730	6.88	(0.23)	0.00		0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	521.19000	0.52119	0.00000	598.97000	0.59897	521.190	7.53	(0.14)	0.00		0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55735	105.78444	0.00000	8.64861	105.25668		5.59	0.00	0.00		0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 05/02/2026	Bond Future	0.00		8.74930	98.49421	0.00000	8.82617	97.96708		6.54	0.00	293,906,722.64		0.00	2,984	122,268.00
R2037	On 05/02/2026	Bond Future	9.65	Put	24.52000	0.02452	0.00000	41.04000	0.04104	24.520	9.03	(0.02)	0.00		0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	3.84000	0.00384	0.00000	6.91000	0.00691	3.840	10.14	0.00	0.00		0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,412.50000	13.41250	0.00000	12,885.49000	12.88549	13,412.500	11.69	1.00	0.00		0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,167.53000	16.16753	0.00000	15,640.41000	15.64041	16,167.530	11.69	1.00	0.00		0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.69	0.00	0.00		0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.69	0.00	0.00		0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.80472	100.26211	0.00000	8.88444	99.72558		6.60	0.00	0.00		0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,327.48000	2.32748	0.00000	2,005.64000	2.00564	2,327.480	6.60	0.64	0.00		0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,891.90000	4.89190	0.00000	4,453.55000	4.45355	4,891.900	7.78	0.84	0.00		0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	149.66000	0.14966	0.00000	188.87000	0.18887	149.660	9.07	(0.06)	0.00		0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,193.73000	13.19373	0.00000	12,667.17000	12.66717	13,193.730	10.85	0.99	0.00		0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.36000	0.00036	0.00000	0.52000	0.00052	0.360	10.95	0.00	0.00		0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.86295	97.82855	0.00000	8.94578	97.28214		6.91	0.00	0.00		0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,738.68000	7.73868	0.00000	7,271.29000	7.27129	7,738.680	9.01	0.87	0.00		0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	208.91000	0.20891	0.00000	246.27000	0.24627	208.910	10.23	(0.06)	0.00		0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	85.08000	0.08508	0.00000	101.84000	0.10184	85.080	10.77	(0.03)	0.00		0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.92334	99.53231	0.00000	9.00932	98.97602		6.77	0.00	0.00		0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,781.86000	4.78186	0.00000	4,403.37000	4.40337	4,781.860	7.58	0.70	0.00		0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	638.23000	0.63823	0.00000	726.65000	0.72665	638.230	8.89	(0.15)	0.00		0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	363.79000	0.36379	0.00000	415.75000	0.41575	363.790	9.82	(0.08)	0.00		0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.99400	96.99813	0.00000	9.08340	96.43200		6.94	0.00	0.00		0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 05/02/2026	Bond Future	0.00		8.87201	118.65313	0.00000	8.94897	118.03323		6.20	0.00	0.00		0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.92963	115.29927	0.00000	9.00946	114.66832		6.66	0.00	0.00		0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.98853	117.39947	0.00000	9.07142	116.75689		6.72	0.00	0.00		0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.05601	113.96387	0.00000	9.14211	113.30975		6.71	0.00	0.00		0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.13348	115.93495	0.00000	9.22302	115.26915		6.63	0.00	0.00		0.00	0	0.00
R2038	On 31/03/2038	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
R2039	On 05/02/2026	Bond Future	0.00		9.02779	110.02859	0.00000	9.10470	109.41964		6.79	0.00	0.00		0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.08713	107.02521	0.00000	9.16677	106.40535		7.19	0.00	0.00		0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.14789	108.97472	0.00000	9.23043	108.34341		7.22	0.00	0.00		0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.21667	105.89630	0.00000	9.30223	105.25375		7.42	0.00	0.00		0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.29488	107.72801	0.00000	9.38368	107.07398		7.30	0.00	0.00		0.00	0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00		0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.12708	99.25118	0.00000	9.20391	98.65803		7.37	0.00	0.00		0.00	0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	662.98000	0.66298	0.00000	461.79000	0.46179	662.980	6.84	0.40	0.00		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	1,288.01	0000	1.28801	0.00000	974.27	0000	0.97427	1,288.010	7.24	0.60	0.00	0	14,000.00	
R2040	On 05/02/2026	Bond Future	9.40	Put	323.83	0000	0.32383	0.00000	479.65	0000	0.47965	323.830	7.84	(0.21)	0.00	0	13,500.00	
R2040	On 05/02/2026	Bond Future	9.80	Call	5,087.72	0000	5.08772	0.00000	4,533.24	0000	4.53324	5,087.720	9.11	0.95	0.00	0	14,000.00	
R2040	On 05/02/2026	Bond Future	10.24	Put	10.03	0000	0.01003	0.00000	17.69	0000	0.01769	10.030	10.47	(0.01)	0.00	0	14,000.00	
R2040	On 05/02/2026	Bond Future	10.35	Call	8,873.69	0000	8.87369	0.00000	8,285.59	0000	8.28559	8,873.690	10.77	0.99	0.00	0	680.00	
R2040	On 05/02/2026	Bond Future	10.75	Put	1.30	0000	0.00130	0.00000	2.45	0000	0.00245	1.300	11.86	0.00	0.00	0	8,180.00	
R2040	On 05/02/2026	Bond Future	11.15	Put	0.30	0000	0.00030	0.00000	0.60	0000	0.00060	0.300	12.94	0.00	0.00	0	680.00	
R2040	On 05/02/2026	Bond Future	11.82	Call	18,072.27	0000	18.07227	0.00000	17,479.13	0000	17.47913	18,072.270	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		9.18	850	101.03	267	0.00	0000	9.26	794	100.42	891	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,772.34	0000	10.77234	0.00000	10,202.36	0000	10.20236	10,772.340	11.17	0.95	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	17.12	0000	0.01712	0.00000	22.33	0000	0.02233	17.120	12.42	(0.01)	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	3.86	0000	0.00386	0.00000	5.24	0000	0.00524	3.860	12.42	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		9.25	290	98.36	253	0.00	0000	9.33	516	97.74	770	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.31	862	100.07	543	0.00	0000	9.40	372	99.44	953	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,678.49	0000	5.67849	0.00000	5,240.78	0000	5.24078	5,678.490	8.57	0.72	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	685.75	0000	0.68575	0.00000	780.45	0000	0.78045	685.750	10.06	(0.14)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	399.03	0000	0.39903	0.00000	455.40	0000	0.45540	399.030	11.14	(0.08)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.39	389	97.30	006	0.00	0000	9.48	207	96.66	301	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		9.24	339	110.99	511	0.00	0000	9.32	024	110.32	559	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.30	420	107.88	299	0.00	0000	9.38	360	107.20	149	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.36	630	109.84	807	0.00	0000	9.44	839	109.15	404	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.43	551	106.65	892	0.00	0000	9.52	041	105.95	247	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.51	326	108.50	369	0.00	0000	9.60	115	107.78	468	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		9.34	200	95.12	765	0.00	0000	9.41	874	94.49	436	0.00	43,948,974.30	462	56,176.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,807.90	0000	5.80790	0.00000	5,207.93	0000	5.20793	5,807.900	10.29	0.96	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	10.90	Call	11,690.35	0000	11.69035	0.00000	11,058.69	0000	11.05869	11,690.350	13.00	1.00	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	11.25	Put	0.54	0000	0.00054	0.00000	1.05	0000	0.00105	0.540	14.07	0.00	0.00	0	4,500.00	
R2044	On 05/02/2026	Bond Future	11.45	Put	0.28	0000	0.00028	0.00000	0.55	0000	0.00055	0.280	14.68	0.00	0.00	0	9,000.00	
R2044	On 05/02/2026	Bond Future	11.50	Put	0.24	0000	0.00024	0.00000	0.47	0000	0.00047	0.240	14.83	0.00	0.00	0	4,500.00	
R2044	On 07/05/2026	Bond Future	0.00		9.40	296	96.83	516	0.00	0000	9.48	211	96.19	048	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	650.79	0000	0.65079	0.00000	793.60	0000	0.79360	650.790	9.93	(0.20)	0.00	0	15,000.00	
R2044	On 06/08/2026	Bond Future	0.00		9.46	662	94.21	388	0.00	0000	9.54	836	93.55	735	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.53	097	95.85	449	0.00	0000	9.61	529	95.18	624	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.60	380	93.13	123	0.00	0000	9.69	092	92.45	109	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		9.30	113	98.80	377	0.00	0000	9.37	783	98.12	347	0.00	0.00	0	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	92.17	0000	0.09217	0.00000	52.42	0000	0.05242	92.170	7.54	0.08	0.00	0	1,940.00	
R2048	On 05/02/2026	Bond Future	9.40	Call	1,702.60	0000	1.70260	0.00000	1,324.87	0000	1.32487	1,702.600	9.02	0.62	0.00	0	1,940.00	
R2048	On 05/02/2026	Bond Future	9.65	Call	3,356.42	0000	3.35642	0.00000	2,826.50	0000	2.82650	3,356.420	9.93	0.82	0.00	0	12,500.00	
R2048	On 05/02/2026	Bond Future	9.90	Put	123.23	0000	0.12323	0.00000	190.88	0000	0.19088	123.230	10.83	(0.07)	0.00	0	1,940.00	
R2048	On 07/05/2026	Bond Future	0.00		9.35	348	96.13	925	0.00	0000	9.43	241	95.44	686	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.40	726	97.89	065	0.00	0000	9.48	859	97.18	545	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.46	860	95.16	022	0.00	0000	9.55	240	94.44	251	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		9.53791		96.80708	0.00000	9.62439	96.07660		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		9.12765		129.15396	0.00000	9.20423	128.23407		8.64	0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.17571		125.61157	0.00000	9.25452	124.67523		9.20	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.22429		127.89959	0.00000	9.30543	126.94612		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.27828		124.26897	0.00000	9.36185	123.29852		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.33867		126.41835	0.00000	9.42482	125.43069		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		8.54662		86.90546	0.00000	8.62340	86.44543		6.40	0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.59200		85.31448	0.00000	8.67156	84.84622		6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.63832		86.86861	0.00000	8.72085	86.39172		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.69291		85.23247	0.00000	8.77855	84.74706		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.75688		86.70763	0.00000	8.84587	86.21356		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		258.23743		258.23743	0.00000	258.24160	258.24160		0.00	0.00	0.00	0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.47043		259.47043	0.00000	259.47467	259.47467		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.25966		264.25966	0.00000	264.26369	264.26369		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.40829		265.40829	0.00000	265.41175	265.41175		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.06706		270.06706	0.00000	270.06979	270.06979		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		7.65447		100.44698	0.00000	7.73193	100.13336		3.70	0.00	35,658,677.90	355	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.67613		98.69957	0.00000	7.75833	98.38035		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.69713		100.49767	0.00000	7.78474	100.17247		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.73754		98.70032	0.00000	7.83112	98.36920		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.79476		100.40937	0.00000	7.89524	100.07222		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		9.17151		81.34634	0.00000	9.24824	80.82617		7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.22459		79.50967	0.00000	9.30364	78.98020		8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.27925		80.95818	0.00000	9.36079	80.41892		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.34249		79.07355	0.00000	9.42659	78.52475		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.41449		80.44235	0.00000	9.50137	79.88377		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 :												373,514,374.84		3,801	1,779,384.00
Grand Total:												373,514,374.84		3,801	1,779,384.00