

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/12/2025

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	1,267.78500	1,267.78500	0.00000	1,264.95100	1,264.95100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,290.54100	1,290.54100	0.00000	1,287.65700	1,287.65700			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,313.80900	1,313.80900	0.00000	1,310.87100	1,310.87100			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,336.99500	1,336.99500	0.00000	1,334.00300	1,334.00300			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,360.20400	1,360.20400	0.00000	1,357.15600	1,357.15600			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,635.47900	1,635.47900	0.00000	1,627.36400	1,627.36400			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,664.83500	1,664.83500	0.00000	1,656.57400	1,656.57400			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,694.85200	1,694.85200	0.00000	1,686.44000	1,686.44000			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,724.76300	1,724.76300	0.00000	1,716.19900	1,716.19900			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,754.70300	1,754.70300	0.00000	1,745.98500	1,745.98500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,376.88600	1,376.88600	0.00000	1,370.87900	1,370.87900			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,401.60000	1,401.60000	0.00000	1,395.48500	1,395.48500			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,426.87000	1,426.87000	0.00000	1,420.64400	1,420.64400			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,452.05200	1,452.05200	0.00000	1,445.71300	1,445.71300			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,477.25800	1,477.25800	0.00000	1,470.80400	1,470.80400			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	8.73131	96.32331	0.00000	8.80490	95.93920			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.79198	94.28242	0.00000	8.86894	93.89130			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.85429	96.02306	0.00000	8.93497	95.62436			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.93154	93.92759	0.00000	9.01627	93.52101			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.02531	95.57532	0.00000	9.11452	95.16075			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	9.44013	94.77357	0.00000	9.50814	94.24894			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.50278	92.23352	0.00000	9.57301	91.69935			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.56560	93.93611	0.00000	9.63817	93.39168			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.63563	91.33203	0.00000	9.71070	90.77721			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.71375	92.93257	0.00000	9.79146	92.36713			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	1,351.27300	1,351.27300	0.00000	1,345.40400	1,345.40400			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,375.52800	1,375.52800	0.00000	1,369.55300	1,369.55300			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,400.32800	1,400.32800	0.00000	1,394.24400	1,394.24400			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,425.04200	1,425.04200	0.00000	1,418.84700	1,418.84700			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,449.77900	1,449.77900	0.00000	1,443.47200	1,443.47200			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	144.84588	144.84588	0.00000	144.82320	144.82320			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.02620	146.02620	0.00000	146.00333	146.00333			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.72245	148.72245	0.00000	148.69866	148.69866			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.87389	149.87389	0.00000	149.84893	149.84893			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.50746	152.50746	0.00000	152.48068	152.48068			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	
I2031	On 05/02/2026	Bond Future	0.00		112.70	238	112.70238	0.00000	112.71	1984		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.75	299	114.75299	0.00000	114.77	7081		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.45	634	114.45634	0.00000	114.47	527		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.47	865	116.47865	0.00000	116.49	696		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.07	643	116.07643	0.00000	116.09	400		1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.62	066	142.62066	0.00000	142.45	629		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.65	818	143.65818	0.00000	143.49	085		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.31	069	146.31069	0.00000	146.13	980		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.31	653	147.31653	0.00000	147.14	196		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.90	529	149.90529	0.00000	149.72	633		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		157.23	169	157.23169	0.00000	157.25	564		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.09	253	160.09253	0.00000	160.11	679		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		160.85	551	160.85551	0.00000	160.88	082		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.69	850	163.69850	0.00000	163.72	295		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.35	211	164.35211	0.00000	164.37	561		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		121.84	918	121.84918	0.00000	121.86	796		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.06	624	124.06624	0.00000	124.08	532		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.51	152	123.51152	0.00000	123.53	204		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.69	370	125.69370	0.00000	125.71	354		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.01	747	125.01747	0.00000	125.03	651		4.60	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		141.14	694	141.14694	0.00000	141.16	774		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.42	859	141.42859	0.00000	141.45	010		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.03	996	144.03996	0.00000	144.06	127		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.26	398	144.26398	0.00000	144.28	524		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.79	789	146.79789	0.00000	146.81	830		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		142.31	126	142.31126	0.00000	142.20	997		0.00	0.00	0.00	0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.90	059	144.90059	0.00000	144.79	752		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.13	375	145.13375	0.00000	145.03	000		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		147.69	878	147.69878	0.00000	147.59	211		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.81	663	147.81663	0.00000	147.70	679		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		128.10	435	128.10435	0.00000	127.90	786		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.43	528	130.43528	0.00000	130.23	516		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		129.99	830	129.99830	0.00000	129.79	555		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.29	504	132.29504	0.00000	132.08	758		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.73	484	131.73484	0.00000	131.52	269		6.99	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		433.54	900	433.54900	0.00000	433.39	900		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.43	800	441.43800	0.00000	441.28	400		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.50	100	449.50100	0.00000	449.34	400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.53	700	457.53700	0.00000	457.37	600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.58	000	465.58000	0.00000	465.41	500		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	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		293.61727	293.61727	0.00000	293.66022	293.66022			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.95954	298.95954	0.00000	299.00320	299.00320			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.08038	299.08038	0.00000	299.12752	299.12752			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.36672	304.36672	0.00000	304.41213	304.41213			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.23441	304.23441	0.00000	304.27898	304.27898			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		7.36479	102.37100	0.00000	7.40644	102.22803			2.83	0.00	67,257,747.00		657	166,379.00
R2030	On 07/05/2026	Bond Future	0.00		7.37734	104.20850	0.00000	7.42223	104.06299			2.77	0.00	0.00		0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	380.98000	0.38098	0.00000	332.63000	0.33263	380.980	2.49	0.36	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,393.06000	1.39306	0.00000	1,292.41000	1.29241	1,393.060	3.01	0.72	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	206.03000	0.20603	0.00000	236.88000	0.23688	206.030	3.23	(0.19)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.38825	102.09806	0.00000	7.43707	101.94954			2.80	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	556.76000	0.55676	0.00000	501.67000	0.50167	556.760	2.53	0.40	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,508.52000	1.50852	0.00000	1,413.61000	1.41361	1,508.520	3.00	0.66	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	327.76000	0.32776	0.00000	362.84000	0.36284	327.760	3.33	(0.22)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.40506	103.87783	0.00000	7.45838	103.72587			2.65	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.43791	101.67128	0.00000	7.49666	101.51574			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		7.75728	105.36841	0.00000	7.82481	105.03944			4.24	0.00	26,342,102.50		250	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.78389	103.10053	0.00000	7.85506	102.76569			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		7.81015		104.97922	0.00000	7.88540	104.63792			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.84856		102.65189	0.00000	7.92832	102.30380			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.90020		104.42974	0.00000	7.98501	104.07468			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		7.88883		114.98740	0.00000	7.94617	114.65767			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		7.91994		112.00896	0.00000	7.98013	111.67335			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		7.95085		114.04992	0.00000	8.01421	113.70781			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.99295		110.99860	0.00000	8.05980	110.64956			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.04725		112.92040	0.00000	8.11794	112.56435			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		8.22764		108.06330	0.00000	8.31057	107.52923			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	233.40000		0.23340	0.00000	382.72000	0.38272	233.400		5.40	(0.22)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,706.37000		2.70637	0.00000	2,240.27000	2.24027	2,706.370		5.83	0.91	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	5.81000		0.00581	0.00000	12.30000	0.01230	5.810		6.98	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	3.24000		0.00324	0.00000	7.05000	0.00705	3.240		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.42000		0.00042	0.00000	1.00000	0.00100	0.420		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,621.70000		11.62170	0.00000	11,087.67000	11.08767	11,621.700		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,099.46000		13.09946	0.00000	12,565.40000	12.56540	13,099.460		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	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	10.94	Call	15,754.28000		15.75428	0.00000	15,220.21000	15.22021	15,754.280		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		8.26495		105.50154	0.00000	8.35126	104.95796			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,406.26000		1.40626	0.00000	1,143.59000	1.14359	1,406.260		5.32	0.53	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,683.88000		3.68388	0.00000	3,261.98000	3.26198	3,683.880		6.29	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	190.42000		0.19042	0.00000	248.70000	0.24870	190.420		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,318.37000		8.31837	0.00000	7,801.31000	7.80131	8,318.370		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,428.63000		8.42863	0.00000	7,910.62000	7.91062	8,428.630		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,704.12000		8.70412	0.00000	8,183.91000	8.18391	8,704.120		8.07	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	32.24000		0.03224	0.00000	43.23000	0.04323	32.240		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	31.12000		0.03112	0.00000	41.74000	0.04174	31.120		8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	28.50000		0.02850	0.00000	38.25000	0.03825	28.500		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	11.25000		0.01125	0.00000	15.37000	0.01537	11.250		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	10.55000		0.01055	0.00000	14.44000	0.01444	10.550		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	8.97000		0.00897	0.00000	12.35000	0.01235	8.970		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.30302		107.42407	0.00000	8.39307	106.87020			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,727.33000		1.72733	0.00000	1,467.64000	1.46764	1,727.330		5.32	0.50	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,448.10000		3.44810	0.00000	3,075.49000	3.07549	3,448.100		6.00	0.70	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,819.74000		3.81974	0.00000	3,430.31000	3.43031	3,819.740		6.14	0.73	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,486.38000		5.48638	0.00000	5,040.62000	5.04062	5,486.380		6.71	0.82	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	484.81000		0.48481	0.00000	582.69000	0.58269	484.810		6.84	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,943.06000		5.94306	0.00000	5,485.86000	5.48586	5,943.060		6.86	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	380.56000		0.38056	0.00000	458.93000	0.45893	380.560		7.13	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	275.76000		0.27576	0.00000	333.92000	0.33392	275.760		7.50	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	247.59000		0.24759	0.00000	300.22000	0.30022	247.590		7.61	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	244.25000		0.24425	0.00000	296.22000	0.29622	244.250		7.63	(0.08)	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	143.52	000	0.14352	0.00000	174.97	000	0.17497	143.520	8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	128.37	000	0.12837	0.00000	156.63	000	0.15663	128.370	8.34	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.35	347	104.79802	0.00000	8.44	751	104.23365		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,903.13	000	3.90313	0.00000	3,530.53	000	3.53053	3,903.130	6.17	0.68	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	710.16	000	0.71016	0.00000	826.44	000	0.82644	710.160	6.88	(0.19)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	406.02	000	0.40602	0.00000	475.86	000	0.47586	406.020	7.53	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.41	519	106.61360	0.00000	8.51	364	106.03846		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		8.61	953	99.39278	0.00000	8.70	241	98.81763		6.54	0.00	63,114,415.30	635	122,268.00
R2037	On 05/02/2026	Bond Future	9.65	Put	5.85	000	0.00585	0.00000	11.81	000	0.01181	5.850	9.03	(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.66	000	0.00066	0.00000	1.46	000	0.00146	0.660	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,310.96	000	14.31096	0.00000	13,735.83	000	13.73583	14,310.960	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	17,066.10	000	17.06610	0.00000	16,490.95	000	16.49095	17,066.100	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		8.67	014	101.17686	0.00000	8.75	608	100.59141		6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,916.42	000	2.91642	0.00000	2,514.47	000	2.51447	2,916.420	6.60	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,659.64	000	5.65964	0.00000	5,151.31	000	5.15131	5,659.640	7.78	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	90.54	000	0.09054	0.00000	119.33	000	0.11933	90.540	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,093.09	000	14.09309	0.00000	13,514.41	000	13.51441	14,093.090	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.14	000	0.00014	0.00000	0.22	000	0.00022	0.140	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.72	309	98.76054	0.00000	8.81	240	98.16404		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,545.76	000	8.54576	0.00000	8,017.01	000	8.01701	8,545.760	9.01	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	149.00	000	0.14900	0.00000	180.00	000	0.18000	149.000	10.23	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	58.26	000	0.05826	0.00000	71.57	000	0.07157	58.260	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.77	807	100.48190	0.00000	8.87	082	99.87420		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,448.06	000	5.44806	0.00000	5,005.69	000	5.00569	5,448.060	7.58	0.75	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	496.36	000	0.49636	0.00000	575.88	000	0.57588	496.360	8.89	(0.12)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	279.56	000	0.27956	0.00000	325.43	000	0.32543	279.560	9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.84	279	97.96577	0.00000	8.93	932	97.34658		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		8.74	185	119.71232	0.00000	8.81	988	119.07571		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.79	463	116.37746	0.00000	8.87	556	115.72941		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.84	833	118.49799	0.00000	8.93	237	117.83774		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.91	028	115.08313	0.00000	8.99	763	114.41041		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.98	180	117.07543	0.00000	9.07	271	116.38996		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		8.90	269	111.02971	0.00000	8.97	566	110.44415		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.95	762	108.04424	0.00000	9.03	316	107.44820		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.01	365	110.01293	0.00000	9.09	195	109.40562		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.07	740	106.95415	0.00000	9.15	863	106.33535		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.15	023	108.80582	0.00000	9.23	460	108.17528		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		9.00	218	100.22635	0.00000	9.07	504	99.65583		7.37	0.00	0.00	0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,069.57	000	1.06957	0.00000	784.09	000	0.78409	1,069.570	6.84	0.57	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	1,882.00	0.0000	1.88200	0.00000	1,487.32	0.0000	1.48732	1,882.000	7.24	0.75	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	126.61	0.0000	0.12661	0.00000	207.31	0.0000	0.20731	126.610	7.84	(0.10)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	6,019.06	0.0000	6.01906	0.00000	5,462.69	0.0000	5.46269	6,019.060	9.11	0.98	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	2.02	0.0000	0.00202	0.00000	4.06	0.0000	0.00406	2.020	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,843.69	0.0000	9.84369	0.00000	9,274.41	0.0000	9.27441	9,843.690	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.19	0.0000	0.00019	0.00000	0.40	0.0000	0.00040	0.190	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.03	0.0000	0.00003	0.00000	0.08	0.0000	0.00008	0.030	12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	19,047.44 0	0.0000	19.04744	0.00000	18,476.92	0.0000	18.47692	19,047.440	13.21	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	0.0000			13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.05938	0.0000	102.02533	0.00000	9.13469	0.0000	101.44464		7.47	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,713.74 0	0.0000	11.71374	0.00000	11,155.19	0.0000	11.15519	11,713.740	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	9.31	0.0000	0.00931	0.00000	12.29	0.0000	0.01229	9.310	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.88	0.0000	0.00188	0.00000	2.58	0.0000	0.00258	1.880	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.11916	0.0000	99.37390	0.00000	9.19716	0.0000	98.78227		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.18019	0.0000	101.10580	0.00000	9.26093	0.0000	100.50298		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,418.13	0.0000	6.41813	0.00000	5,969.34	0.0000	5.96934	6,418.130	8.57	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	537.89	0.0000	0.53789	0.00000	613.20	0.0000	0.61320	537.890	10.06	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	309.85	0.0000	0.30985	0.00000	353.99	0.0000	0.35399	309.850	11.14	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25034	0.0000	98.34987	0.00000	9.33406	0.0000	97.73568		7.98	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	0.0000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.12339	0.0000	112.05314	0.00000	9.19635	0.0000	111.40802		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.18025	0.0000	108.95994	0.00000	9.25561	0.0000	108.30326		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.23812	0.0000	110.94535	0.00000	9.31604	0.0000	110.27633		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.30287	0.0000	107.77676	0.00000	9.38350	0.0000	107.09517		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.37585	0.0000	109.64257	0.00000	9.45937	0.0000	108.94819		8.09	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	0.0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.21722	0.0000	96.17125	0.00000	9.28494	0.0000	95.60273		8.27	0.00	0.00	0	56,176.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,814.34	0.0000	6.81434	0.00000	6,256.55	0.0000	6.25655	6,814.340	10.29	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,732.34 0	0.0000	12.73234	0.00000	12,164.13	0.0000	12.16413	12,732.340	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.07	0.0000	0.00007	0.00000	0.14	0.0000	0.00014	0.070	14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.03	0.0000	0.00003	0.00000	0.07	0.0000	0.00007	0.030	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.03	0.0000	0.00003	0.00000	0.06	0.0000	0.00006	0.030	14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.27431	0.0000	97.89742	0.00000	9.34413	0.0000	97.31869		8.40	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	437.57	0.0000	0.43757	0.00000	533.54	0.0000	0.53354	437.570	9.93	(0.14)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.33375	0.0000	95.29608	0.00000	9.40586	0.0000	94.70644		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.39384	0.0000	96.95686	0.00000	9.46826	0.0000	96.35619		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.46203	0.0000	94.25424	0.00000	9.53898	0.0000	93.64218		9.06	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	0.0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.17649	0.0000	99.92619	0.00000	9.24920	0.0000	99.26885		8.48	0.00	0.00	0	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	181.69	0.0000	0.18169	0.00000	108.59	0.0000	0.10859	181.690	7.54	0.15	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,401.65	0.0000	2.40165	0.00000	1,937.85	0.0000	1.93785	2,401.650	9.02	0.76	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	4,282.99	0.0000	4.28299	0.00000	3,703.57	0.0000	3.70357	4,282.990	9.93	0.91	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	40.16	0.0000	0.04016	0.00000	68.96	0.0000	0.06896	40.160	10.83	(0.03)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.22523	0.0000	97.28185	0.00000	9.30004	0.0000	96.61269		9.02	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.27513	0.0000	99.05461	0.00000	9.35220	0.0000	98.37291		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.33239	0.0000	96.34584	0.00000	9.41183	0.0000	95.65148		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2048	On 04/02/2027	Bond Future	0.00		9.39729		98.01470	0.00000	9.47930	97.30741		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		9.01360		130.54549	0.00000	9.07085	129.84373		8.64		0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.05837		127.02811	0.00000	9.11727	126.31368		9.20		0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.10347		129.34268	0.00000	9.16411	128.61486		9.30		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.15379		125.73894	0.00000	9.21628	124.99739		9.62		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.21027		127.91576	0.00000	9.27473	127.16019		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		8.42224		87.65753	0.00000	8.49478	87.21788		6.40		0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.46314		86.07998	0.00000	8.53829	85.63248		6.70		0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.50461		87.64857	0.00000	8.58259	87.19259		6.69		0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.55404		86.02715	0.00000	8.63502	85.56260		6.78		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.61243		87.51746	0.00000	8.69667	87.04400		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		258.10216		258.10216	0.00000	258.22109	258.22109		0.00		0.00	1,290,510.80	5	534.00
R210	On 07/05/2026	Bond Future	0.00		259.33215		259.33215	0.00000	259.45383	259.45383		0.00		0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.12044		264.12044	0.00000	264.24336	264.24336		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.26927		265.26927	0.00000	265.39332	265.39332		0.00		0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.92955		269.92955	0.00000	270.05340	270.05340		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		7.56048		100.82918	0.00000	7.61783	100.59576		3.70		0.00	0.00	0	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.57640		99.08858	0.00000	7.63725	98.85101		3.68		0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.59075		100.89432	0.00000	7.65566	100.65206		3.53		0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.62363		99.10524	0.00000	7.69312	98.85798		3.49		0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.67212		100.82281	0.00000	7.74693	100.57036		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		9.04677		82.20246	0.00000	9.11447	81.73620		7.87		0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.09610		80.38115	0.00000	9.16583	79.90653		8.33		0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.14672		81.84592	0.00000	9.21864	81.36243		8.41		0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.20569		79.97793	0.00000	9.27993	79.48533		8.64		0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.27308		81.36363	0.00000	9.34983	80.86174		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 :													158,004,775.60		1,547		1,779,129.00
Grand Total:													158,004,775.60		1,547		1,779,129.00