

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2025

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	1,269.38000	1,269.38000	0.00000	1,267.78500	1,267.78500			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,292.16400	1,292.16400	0.00000	1,290.54100	1,290.54100			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,315.46300	1,315.46300	0.00000	1,313.80900	1,313.80900			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,338.68200	1,338.68200	0.00000	1,336.99500	1,336.99500			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,361.92400	1,361.92400	0.00000	1,360.20400	1,360.20400			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,637.68000	1,637.68000	0.00000	1,635.47900	1,635.47900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,667.07500	1,667.07500	0.00000	1,664.83500	1,664.83500			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,697.13400	1,697.13400	0.00000	1,694.85200	1,694.85200			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,727.09000	1,727.09000	0.00000	1,724.76300	1,724.76300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,757.07500	1,757.07500	0.00000	1,754.70300	1,754.70300			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,379.42800	1,379.42800	0.00000	1,376.88600	1,376.88600			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,404.18800	1,404.18800	0.00000	1,401.60000	1,401.60000			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,429.50600	1,429.50600	0.00000	1,426.87000	1,426.87000			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,454.73900	1,454.73900	0.00000	1,452.05200	1,452.05200			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,479.99500	1,479.99500	0.00000	1,477.25800	1,477.25800			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	8.71021	96.43381	0.00000	8.73131	96.32331			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.76992	94.39491	0.00000	8.79198	94.28242			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.83117	96.13771	0.00000	8.85429	96.02306			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.90725	94.04456	0.00000	8.93154	93.92759			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	8.99972	95.69466	0.00000	9.02531	95.57532			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	9.40905	95.01479	0.00000	9.44013	94.77357			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.47069	92.47913	0.00000	9.50278	92.23352			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.53246	94.18632	0.00000	9.56560	93.93611			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.60137	91.58689	0.00000	9.63563	91.33203			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.67830	93.19225	0.00000	9.71375	92.93257			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	1,353.79300	1,353.79300	0.00000	1,351.27300	1,351.27300			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,378.09300	1,378.09300	0.00000	1,375.52800	1,375.52800			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,402.94100	1,402.94100	0.00000	1,400.32800	1,400.32800			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,427.70400	1,427.70400	0.00000	1,425.04200	1,425.04200			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,452.49200	1,452.49200	0.00000	1,449.77900	1,449.77900			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	144.83857	144.83857	0.00000	144.84588	144.84588			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.01877	146.01877	0.00000	146.02620	146.02620			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.71508	148.71508	0.00000	148.72245	148.72245			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.86686	149.86686	0.00000	149.87389	149.87389			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.50072	152.50072	0.00000	152.50746	152.50746			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		112.51	794	112.51794	0.00000	112.70238	112.70238		1.98	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.56	522	114.56522	0.00000	114.75299	114.75299		1.83	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.26	538	114.26538	0.00000	114.45634	114.45634		1.80	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.28	462	116.28462	0.00000	116.47865	116.47865		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		115.87	956	115.87956	0.00000	116.07643	116.07643		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	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0 0.00
I2033	On 05/02/2026	Bond Future	0.00		142.61	363	142.61363	0.00000	142.62066	142.62066		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.65	094	143.65094	0.00000	143.65818	143.65818		0.00	0.00	0.00	0 10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.30	356	146.30356	0.00000	146.31069	146.31069		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		147.30	973	147.30973	0.00000	147.31653	147.31653		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		149.89	881	149.89881	0.00000	149.90529	149.90529		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2038	On 05/02/2026	Bond Future	0.00		157.22	372	157.22372	0.00000	157.23169	157.23169		0.00	0.00	0.00	0 2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.08	440	160.08440	0.00000	160.09253	160.09253		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		160.84	761	160.84761	0.00000	160.85551	160.85551		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		163.69	081	163.69081	0.00000	163.69850	163.69850		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		164.34	496	164.34496	0.00000	164.35211	164.35211		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2043	On 05/02/2026	Bond Future	0.00		122.55	687	122.55687	0.00000	121.84918	121.84918		4.50	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		124.78	679	124.78679	0.00000	124.06624	124.06624		4.53	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		124.24	573	124.24573	0.00000	123.51152	123.51152		4.66	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		126.44	123	126.44123	0.00000	125.69370	125.69370		4.56	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		125.77	876	125.77876	0.00000	125.01747	125.01747		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2046	On 05/02/2026	Bond Future	0.00		141.24	476	141.24476	0.00000	141.14694	141.14694		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.52	808	141.52808	0.00000	141.42859	141.42859		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.14	156	144.14156	0.00000	144.03996	144.03996		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		144.36	787	144.36787	0.00000	144.26398	144.26398		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		146.90	407	146.90407	0.00000	146.79789	146.79789		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2050	On 05/02/2026	Bond Future	0.00		142.67	039	142.67039	0.00000	142.31126	142.31126		0.00	0.00	0.00	0 11,546.00
I2050	On 07/05/2026	Bond Future	0.00		145.26	626	145.26626	0.00000	144.90059	144.90059		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.50	647	145.50647	0.00000	145.13375	145.13375		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		148.07	855	148.07855	0.00000	147.69878	147.69878		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		148.20	363	148.20363	0.00000	147.81663	147.81663		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2058	On 05/02/2026	Bond Future	0.00		128.09	766	128.09766	0.00000	128.10435	128.10435		6.60	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		130.42	839	130.42839	0.00000	130.43528	130.43528		6.72	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		129.99	152	129.99152	0.00000	129.99830	129.99830		6.96	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		132.28	859	132.28859	0.00000	132.29504	132.29504		6.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		131.72	905	131.72905	0.00000	131.73484	131.73484		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	100.00000	0.00000		0.00	0.00	0.00	0 0.00
IGOV	On 05/02/2026	Index Future	0.00		433.82	400	433.82400	0.00000	433.54900	433.54900		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		441.71	700	441.71700	0.00000	441.43800	441.43800		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		449.78	600	449.78600	0.00000	449.50100	449.50100		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		457.82	900	457.82900	0.00000	457.53700	457.53700		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		465.87	800	465.87800	0.00000	465.58000	465.58000		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		293.60291	293.60291	0.00000	293.61727	293.61727			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.94499	298.94499	0.00000	298.95954	298.95954			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.06618	299.06618	0.00000	299.08038	299.08038			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.35297	304.35297	0.00000	304.36672	304.36672			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.22173	304.22173	0.00000	304.23441	304.23441			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		7.33895	102.45983	0.00000	7.36479	102.37100			2.83	0.00	0.00	0.00	0	166,379.00
R2030	On 07/05/2026	Bond Future	0.00		7.34950	104.29887	0.00000	7.37734	104.20850			2.77	0.00	0.00	0.00	0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21	Call	412.64000	0.41264	0.00000	380.98000	0.38098	412.640	2.49	0.39	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,456.72000	1.45672	0.00000	1,393.06000	1.39306	1,456.720	3.01	0.74	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	187.68000	0.18768	0.00000	206.03000	0.20603	187.680	3.23	(0.17)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.35801	102.19019	0.00000	7.38825	102.09806			2.80	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	592.34000	0.59234	0.00000	556.76000	0.55676	592.340	2.53	0.41	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,568.41000	1.56841	0.00000	1,508.52000	1.50852	1,568.410	3.00	0.68	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	306.66000	0.30666	0.00000	327.76000	0.32776	306.660	3.33	(0.20)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.37211	103.97188	0.00000	7.40506	103.87783			2.65	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.40171	101.76727	0.00000	7.43791	101.67128			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		7.72122	105.54462	0.00000	7.75728	105.36841			4.24	0.00	75,992,126.40		720	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.74589	103.27987	0.00000	7.78389	103.10053			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		7.76999		105.16194	0.00000	7.81015	104.97922			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.80603		102.83809	0.00000	7.84856	102.65189			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.85502		104.61951	0.00000	7.90020	104.42974			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		7.85787		115.16595	0.00000	7.88883	114.98740			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		7.88745		112.19066	0.00000	7.91994	112.00896			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		7.91666		114.23509	0.00000	7.95085	114.04992			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.95692		111.18731	0.00000	7.99295	110.99860			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.00918		113.11275	0.00000	8.04725	112.92040			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		8.21191		108.16501	0.00000	8.22764	108.06330			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	204.97000		0.20497	0.00000	233.40000	0.23340	204.970		5.40	(0.20)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,795.09000		2.79509	0.00000	2,706.37000	2.70637	2,795.090		5.83	0.92	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	4.53000		0.00453	0.00000	5.81000	0.00581	4.530		6.98	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	2.49000		0.00249	0.00000	3.24000	0.00324	2.490		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.31000		0.00031	0.00000	0.42000	0.00042	0.310		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,723.40000		11.72340	0.00000	11,621.70000	11.62170	11,723.400		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,201.17000		13.20117	0.00000	13,099.46000	13.09946	13,201.170		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	15,855.99000		15.85599	0.00000	15,754.28000	15.75428	15,855.990		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		8.24857		105.60512	0.00000	8.26495	105.50154			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,456.13000		1.45613	0.00000	1,406.26000	1.40626	1,456.130		5.32	0.54	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,763.45000		3.76345	0.00000	3,683.88000	3.68388	3,763.450		6.29	0.81	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	178.49000		0.17849	0.00000	190.42000	0.19042	178.490		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,416.28000		8.41628	0.00000	8,318.37000	8.31837	8,416.280		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,526.74000		8.52674	0.00000	8,428.63000	8.42863	8,526.740		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,802.68000		8.80268	0.00000	8,704.12000	8.70412	8,802.680		8.07	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	29.78000		0.02978	0.00000	32.24000	0.03224	29.780		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	28.74000		0.02874	0.00000	31.12000	0.03112	28.740		8.84	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	26.30000		0.02630	0.00000	28.50000	0.02850	26.300		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	10.30000		0.01030	0.00000	11.25000	0.01125	10.300		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	9.65000		0.00965	0.00000	10.55000	0.01055	9.650		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	8.19000		0.00819	0.00000	8.97000	0.00897	8.190		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.28592		107.52969	0.00000	8.30302	107.42407			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,776.71000		1.77671	0.00000	1,727.33000	1.72733	1,776.710		5.32	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,518.48000		3.51848	0.00000	3,448.10000	3.44810	3,518.480		6.00	0.71	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,893.26000		3.89326	0.00000	3,819.74000	3.81974	3,893.260		6.14	0.74	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,570.48000		5.57048	0.00000	5,486.38000	5.48638	5,570.480		6.71	0.83	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	465.23000		0.46523	0.00000	484.81000	0.48481	465.230		6.84	(0.15)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,029.33000		6.02933	0.00000	5,943.06000	5.94306	6,029.330		6.86	0.85	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	364.71000		0.36471	0.00000	380.56000	0.38056	364.710		7.13	(0.12)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	263.81000		0.26381	0.00000	275.76000	0.27576	263.810		7.50	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	236.73000		0.23673	0.00000	247.59000	0.24759	236.730		7.61	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	233.53000		0.23353	0.00000	244.25000	0.24425	233.530		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	136.85	000	0.13685	0.00000	143.52	000	0.14352	136.850	8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	122.35	000	0.12235	0.00000	128.37	000	0.12837	122.350	8.34	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.33560		104.90571	0.00000	8.35347		104.79802		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,973.70	000	3.97370	0.00000	3,903.13	000	3.90313	3,973.700	6.17	0.69	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	687.20	000	0.68720	0.00000	710.16	000	0.71016	687.200	6.88	(0.18)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	391.93	000	0.39193	0.00000	406.02	000	0.40602	391.930	7.53	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.39646		106.72349	0.00000	8.41519		106.61360		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		8.59363		99.57344	0.00000	8.61953		99.39278		6.54	0.00	0.00	0	122,268.00
R2037	On 05/02/2026	Bond Future	9.65	Put	4.24	000	0.00424	0.00000	5.85	000	0.00585	4.240	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.45	000	0.00045	0.00000	0.66	000	0.00066	0.450	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,491.62	00	14.49162	0.00000	14,310.96	000	14.31096	14,491.620	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	17,246.76	00	17.24676	0.00000	17,066.10	000	17.06610	17,246.760	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		8.64330		101.36066	0.00000	8.67014		101.17686		6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,045.43	000	3.04543	0.00000	2,916.42	000	2.91642	3,045.430	6.60	0.74	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,820.17	000	5.82017	0.00000	5,659.64	000	5.65964	5,820.170	7.78	0.90	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	81.65	000	0.08165	0.00000	90.54	000	0.09054	81.650	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,274.71	00	14.27471	0.00000	14,093.09	000	14.09309	14,274.710	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.12	000	0.00012	0.00000	0.14	000	0.00014	0.120	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.69519		98.94787	0.00000	8.72309		98.76054		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,712.02	000	8.71202	0.00000	8,545.76	000	8.54576	8,712.020	9.01	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	139.16	000	0.13916	0.00000	149.00	000	0.14900	139.160	10.23	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	54.00	000	0.05400	0.00000	58.26	000	0.05826	54.000	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.74910		100.67273	0.00000	8.77807		100.48190		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,588.12	000	5.58812	0.00000	5,448.06	000	5.44806	5,588.120	7.58	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	471.60	000	0.47160	0.00000	496.36	000	0.49636	471.600	8.89	(0.11)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	265.08	000	0.26508	0.00000	279.56	000	0.27956	265.080	9.82	(0.06)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.81264		98.16023	0.00000	8.84279		97.96577		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		8.72095		119.88366	0.00000	8.74185		119.71232		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.77296		116.55185	0.00000	8.79463		116.37746		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.82582		118.67574	0.00000	8.84833		118.49799		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.88688		115.26429	0.00000	8.91028		115.08313		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.95744		117.26009	0.00000	8.98180		117.07543		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		8.88685		111.15742	0.00000	8.90269		111.02971		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.94123		108.17419	0.00000	8.95762		108.04424		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.99665		110.14543	0.00000	9.01365		110.01293		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.05976		107.08920	0.00000	9.07740		106.95415		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.13189		108.94358	0.00000	9.15023		108.80582		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	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		8.96611		100.51051	0.00000	9.00218		100.22635		7.37	0.00	0.00	0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,228.15	000	1.22815	0.00000	1,069.57	000	1.06957	1,228.150	6.84	0.62	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	2,092.16	000	2.09216	0.00000	1,882.00	000	1.88200	2,092.160	7.24	0.79	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	94.35	000	0.09435	0.00000	126.61	000	0.12661	94.350	7.84	(0.08)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	6,297.94	000	6.29794	0.00000	6,019.06	000	6.01906	6,297.940	9.11	0.99	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	1.30	000	0.00130	0.00000	2.02	000	0.00202	1.300	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	10,127.41	000	10.12741	0.00000	9,843.69	000	9.84369	10,127.410	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.11	000	0.00011	0.00000	0.19	000	0.00019	0.110	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.02	000	0.00002	0.00000	0.03	000	0.00003	0.020	12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	19,331.60	000	19.33160	0.00000	19,047.44	000	19.04744	19,331.600	13.21	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.02	210	102.31458	0.00000	9.05	938	102.02533		7.47	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,992.68	000	11.99268	0.00000	11,713.74	000	11.71374	11,992.680	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	7.93	000	0.00793	0.00000	9.31	000	0.00931	7.930	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.56	000	0.00156	0.00000	1.88	000	0.00188	1.560	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.08	056	99.66855	0.00000	9.11	916	99.37390		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.14	026	101.40586	0.00000	9.18	019	101.10580		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,645.00	000	6.64500	0.00000	6,418.13	000	6.41813	6,645.000	8.57	0.78	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	501.98	000	0.50198	0.00000	537.89	000	0.53789	501.980	10.06	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	288.67	000	0.28867	0.00000	309.85	000	0.30985	288.670	11.14	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.20	896	98.65544	0.00000	9.25	034	98.34987		7.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2042	On 05/02/2026	Bond Future	0.00		9.09	236	112.32924	0.00000	9.12	339	112.05314		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.14	820	109.24103	0.00000	9.18	025	108.95994		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.20	499	111.23168	0.00000	9.23	812	110.94535		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.26	860	108.06841	0.00000	9.30	287	107.77676		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.34	037	109.93959	0.00000	9.37	585	109.64257		8.09	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 05/02/2026	Bond Future	0.00		9.19	637	96.34732	0.00000	9.21	722	96.17125		8.27	0.00	37,575,454.80	390	55,786.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,987.28	000	6.98728	0.00000	6,814.34	000	6.81434	6,987.280	10.29	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,908.32	000	12.90832	0.00000	12,732.34	000	12.73234	12,908.320	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.04	000	0.00004	0.00000	0.07	000	0.00007	0.040	14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.02	000	0.00002	0.00000	0.03	000	0.00003	0.020	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.02	000	0.00002	0.00000	0.03	000	0.00003	0.020	14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.25	281	98.07671	0.00000	9.27	431	97.89742		8.40	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	407.39	000	0.40739	0.00000	437.57	000	0.43757	407.390	9.93	(0.14)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.31	155	95.47872	0.00000	9.33	375	95.29608		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.37	093	97.14293	0.00000	9.39	384	96.95686		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.43	835	94.44380	0.00000	9.46	203	94.25424		9.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		9.14	048	100.25443	0.00000	9.17	649	99.92619		8.48	0.00	10,025,443.00	100	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	227.16	000	0.22716	0.00000	181.69	000	0.18169	227.160	7.54	0.18	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,646.86	000	2.64686	0.00000	2,401.65	000	2.40165	2,646.860	9.02	0.80	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	4,579.40	000	4.57940	0.00000	4,282.99	000	4.28299	4,579.400	9.93	0.93	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	28.81	000	0.02881	0.00000	40.16	000	0.04016	28.810	10.83	(0.02)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.18	820	97.61586	0.00000	9.22	523	97.28185		9.02	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.23	699	99.39487	0.00000	9.27	513	99.05461		9.11	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 05/11/2026	Bond Future	0.00		9.29310		96.69228	0.00000	9.33239	96.34584		9.41	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.35675		98.36749	0.00000	9.39729	98.01470		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		8.97769		130.98905	0.00000	9.01360	130.54549		8.64	0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.02144		127.47957	0.00000	9.05837	127.02811		9.20	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.06546		129.80255	0.00000	9.10347	129.34268		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.11466		126.20709	0.00000	9.15379	125.73894		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.16993		128.39258	0.00000	9.21027	127.91576		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		8.40148		87.78388	0.00000	8.42224	87.65753		6.40	0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.44163		86.20862	0.00000	8.46314	86.07998		6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.48230		87.77960	0.00000	8.50461	87.64857		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.53085		86.16078	0.00000	8.55404	86.02715		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.58831		87.65364	0.00000	8.61243	87.51746		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		258.09002		258.09002	0.00000	258.10216	258.10216		0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.31981		259.31981	0.00000	259.33215	259.33215		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.10818		264.10818	0.00000	264.12044	264.12044		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.25770		265.25770	0.00000	265.26927	265.26927		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.91857		269.91857	0.00000	269.92955	269.92955		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		7.52948		100.95564	0.00000	7.56048	100.82918		3.70	0.00	2,927,713.56	29	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.54350		99.21733	0.00000	7.57640	99.08858		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.55568		101.02551	0.00000	7.59075	100.89432		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.58613		99.23899	0.00000	7.62363	99.10524		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.63181		100.95917	0.00000	7.67212	100.82281		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		9.01580		82.41705	0.00000	9.04677	82.20246		7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.06421		80.59955	0.00000	9.09610	80.38115		8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.11383		82.06842	0.00000	9.14672	81.84592		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.17176		80.20450	0.00000	9.20569	79.97793		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.23802		81.59440	0.00000	9.27308	81.36363		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 :													126,520,737.76		1,239	1,778,739.00
Grand Total:													126,520,737.76		1,239	1,778,739.00