

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/01/2026

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	1,268.18200	1,268.18200	0.00000	1,269.38000	1,269.38000			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,290.77300	1,290.77300	0.00000	1,292.16400	1,292.16400			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,313.91500	1,313.91500	0.00000	1,315.46300	1,315.46300			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,337.13200	1,337.13200	0.00000	1,338.68200	1,338.68200			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,360.33000	1,360.33000	0.00000	1,361.92400	1,361.92400			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,634.68000	1,634.68000	0.00000	1,637.68000	1,637.68000			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,663.80000	1,663.80000	0.00000	1,667.07500	1,667.07500			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,693.62900	1,693.62900	0.00000	1,697.13400	1,697.13400			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,723.55600	1,723.55600	0.00000	1,727.09000	1,727.09000			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,753.45800	1,753.45800	0.00000	1,757.07500	1,757.07500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,376.47700	1,376.47700	0.00000	1,379.42800	1,379.42800			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,400.99800	1,400.99800	0.00000	1,404.18800	1,404.18800			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,426.11600	1,426.11600	0.00000	1,429.50600	1,429.50600			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,451.31600	1,451.31600	0.00000	1,454.73900	1,454.73900			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,476.49500	1,476.49500	0.00000	1,479.99500	1,479.99500			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	8.74023	96.27664	0.00000	8.71021	96.43381			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.80382	94.22211	0.00000	8.76992	94.39491			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.86865	95.95194	0.00000	8.83117	96.13771			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.94612	93.85747	0.00000	8.90725	94.04456			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.04082	95.50307	0.00000	8.99972	95.69466			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	9.44393	94.74414	0.00000	9.40905	95.01479			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.50838	92.19076	0.00000	9.47069	92.47913			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.57264	93.88308	0.00000	9.53246	94.18632			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.64261	91.28023	0.00000	9.60137	91.58689			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.72107	92.87909	0.00000	9.67830	93.19225			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	1,350.87900	1,350.87900	0.00000	1,353.79300	1,353.79300			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,374.94300	1,374.94300	0.00000	1,378.09300	1,378.09300			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,399.59400	1,399.59400	0.00000	1,402.94100	1,402.94100			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,424.32500	1,424.32500	0.00000	1,427.70400	1,427.70400			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,449.03600	1,449.03600	0.00000	1,452.49200	1,452.49200			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	144.82935	144.82935	0.00000	144.83857	144.83857			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.98987	145.98987	0.00000	146.01877	146.01877			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.67043	148.67043	0.00000	148.71508	148.71508			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.82418	149.82418	0.00000	149.86686	149.86686			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.45511	152.45511	0.00000	152.50072	152.50072			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		112.51	0.74	112.51074	0.00000	112.51794	112.51794		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.54	0.257	114.54257	0.00000	114.56522	114.56522		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.23	0.35	114.23035	0.00000	114.26538	114.26538		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.25	0.129	116.25129	0.00000	116.28462	116.28462		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.84	0.386	115.84386	0.00000	115.87956	115.87956		1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	0.0000	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	0.0000	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		142.60	0.468	142.60468	0.00000	142.61363	142.61363		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.62	0.272	143.62272	0.00000	143.65094	143.65094		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.25	0.985	146.25985	0.00000	146.30356	146.30356		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.26	0.798	147.26798	0.00000	147.30973	147.30973		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.85	0.419	149.85419	0.00000	149.89881	149.89881		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	0.0000	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		157.21	0.367	157.21367	0.00000	157.22372	157.22372		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.05	0.277	160.05277	0.00000	160.08440	160.08440		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		160.79	0.869	160.79869	0.00000	160.84761	160.84761		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.64	0.422	163.64422	0.00000	163.69081	163.69081		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.29	0.513	164.29513	0.00000	164.34496	164.34496		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	0.0000	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		122.54	0.876	122.54876	0.00000	122.55687	122.55687		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.76	0.189	124.76189	0.00000	124.78679	124.78679		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.20	0.738	124.20738	0.00000	124.24573	124.24573		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.40	0.472	126.40472	0.00000	126.44123	126.44123		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.73	0.973	125.73973	0.00000	125.77876	125.77876		4.60	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	0.0000	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		141.23	0.581	141.23581	0.00000	141.24476	141.24476		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.50	0.026	141.50026	0.00000	141.52808	141.52808		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.09	0.822	144.09822	0.00000	144.14156	144.14156		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.32	0.658	144.32658	0.00000	144.36787	144.36787		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.85	0.999	146.85999	0.00000	146.90407	146.90407		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	0.0000	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		142.66	0.139	142.66139	0.00000	142.67039	142.67039		0.00	0.00	0.00	0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		145.23	0.791	145.23791	0.00000	145.26626	145.26626		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.46	0.270	145.46270	0.00000	145.50647	145.50647		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		148.03	0.681	148.03681	0.00000	148.07855	148.07855		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		148.15	0.889	148.15889	0.00000	148.20363	148.20363		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	0.0000	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		128.08	0.925	128.08925	0.00000	128.09766	128.09766		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.40	0.235	130.40235	0.00000	130.42839	130.42839		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		129.95	0.143	129.95143	0.00000	129.99152	129.99152		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.25	0.050	132.25050	0.00000	132.28859	132.28859		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.68	0.807	131.68807	0.00000	131.72905	131.72905		6.99	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	0.0000	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		433.78	0.900	433.78900	0.00000	433.82400	433.82400		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.62	0.300	441.62300	0.00000	441.71700	441.71700		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.64	0.500	449.64500	0.00000	449.78600	449.78600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.69	0.400	457.69400	0.00000	457.82900	457.82900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.73	0.600	465.73600	0.00000	465.87800	465.87800		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 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	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	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	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	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	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	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	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	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	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	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	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		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	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800	91.62800		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	91.60000		0.00		0.00	0.00	0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		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	103.13238		0.50		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	105.12997		0.43		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	102.10931		0.29		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	104.29868		0.11		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		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	0.00000	100.00000	0.00000		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	0.00000	100.00000	0.00000		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	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		293.58477	293.58477	0.00000	293.60291	293.60291	293.60291		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.88667	298.88667	0.00000	298.94499	298.94499	298.94499		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.97609	298.97609	0.00000	299.06618	299.06618	299.06618		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.26711	304.26711	0.00000	304.35297	304.35297	304.35297		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.12999	304.12999	0.00000	304.22173	304.22173	304.22173		0.00		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.35980	102.38815	0.00000	7.33895	102.45983	102.45983		2.83		0.00	0.00	0	166,379.00
R2030	On 07/05/2026	Bond Future	0.00		7.37626	104.21201	0.00000	7.34950	104.29887	104.29887		2.77		0.00	0.00	0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21 Call		375.45000	0.37545	0.00000	412.64000	0.41264	375.450		2.49		0.36	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,388.30000	1.38830	0.00000	1,456.72000	1.45672	1,388.300		3.01		0.73	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		199.09000	0.19909	0.00000	187.68000	0.18768	199.090		3.23		(0.18)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.39059	102.09094	0.00000	7.35801	102.19019	102.19019		2.80		0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		548.65000	0.54865	0.00000	592.34000	0.59234	548.650		2.53		0.39	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,497.85000	1.49785	0.00000	1,568.41000	1.56841	1,497.850		3.00		0.66	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		324.00000	0.32400	0.00000	306.66000	0.30666	324.000		3.33		(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.40673	103.87307	0.00000	7.37211	103.97188	103.97188		2.65		0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.44015	101.66535	0.00000	7.40171	101.76727	101.76727		2.58		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	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		7.74666	105.42027	0.00000	7.72122	105.54462	105.54462		4.24		0.00	0.00	0	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.77568	103.13925	0.00000	7.74589	103.27987	103.27987		4.31		0.00	0.00	0	37,740.00
R2032	On 06/08/2026	Bond Future	0.00		7.80382	105.00799	0.00000	7.76999	105.16194	105.16194		4.18		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.84130	102.68364	0.00000	7.80603	102.83809	102.83809		4.16		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
R2032	On 04/02/2027	Bond Future	0.00		7.89275		104.46100	0.00000	7.85502	104.61951			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		7.87811		115.04918	0.00000	7.85787	115.16595			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		7.91144		112.05646	0.00000	7.88745	112.19066			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		7.94404		114.08677	0.00000	7.91666	114.23509			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.98527		111.03879	0.00000	7.95692	111.18731			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.03936		112.96023	0.00000	8.00918	113.11275			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		8.24209		107.96999	0.00000	8.21191	108.16501			5.50	0.00	0.00	0	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	231.18000		0.23118	0.00000	204.97000	0.20497	231.180		5.40	(0.22)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,607.98000		2.60798	0.00000	2,795.09000	2.79509	2,607.980		5.83	0.91	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	4.57000		0.00457	0.00000	4.53000	0.00453	4.570		6.98	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	2.44000		0.00244	0.00000	2.49000	0.00249	2.440		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.27000		0.00027	0.00000	0.31000	0.00031	0.270		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,528.37000		11.52837	0.00000	11,723.40000	11.72340	11,528.370		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,006.14000		13.00614	0.00000	13,201.17000	13.20117	13,006.140		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	15,660.97000		15.66097	0.00000	15,855.99000	15.85599	15,660.970		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		8.28225		105.39229	0.00000	8.24857	105.60512			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,333.98000		1.33398	0.00000	1,456.13000	1.45613	1,333.980		5.32	0.51	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,583.36000		3.58336	0.00000	3,763.45000	3.76345	3,583.360		6.29	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	191.80000		0.19180	0.00000	178.49000	0.17849	191.800		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,208.45000		8.20845	0.00000	8,416.28000	8.41628	8,208.450		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,318.68000		8.31868	0.00000	8,526.74000	8.52674	8,318.680		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,594.10000		8.59410	0.00000	8,802.68000	8.80268	8,594.100		8.07	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	31.39000		0.03139	0.00000	29.78000	0.02978	31.390		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	30.28000		0.03028	0.00000	28.74000	0.02874	30.280		8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	27.68000		0.02768	0.00000	26.30000	0.02630	27.680		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	10.74000		0.01074	0.00000	10.30000	0.01030	10.740		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	10.06000		0.01006	0.00000	9.65000	0.00965	10.060		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	8.54000		0.00854	0.00000	8.19000	0.00819	8.540		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.32281		107.30202	0.00000	8.28592	107.52969			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,654.73000		1.65473	0.00000	1,776.71000	1.77671	1,654.730		5.32	0.49	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,351.13000		3.35113	0.00000	3,518.48000	3.51848	3,351.130		6.00	0.69	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,719.49000		3.71949	0.00000	3,893.26000	3.89326	3,719.490		6.14	0.72	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,376.03000		5.37603	0.00000	5,570.48000	5.57048	5,376.030		6.71	0.82	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	494.84000		0.49484	0.00000	465.23000	0.46523	494.840		6.84	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,830.85000		5.83085	0.00000	6,029.33000	6.02933	5,830.850		6.86	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	387.60000		0.38760	0.00000	364.71000	0.36471	387.600		7.13	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	280.01000		0.28001	0.00000	263.81000	0.26381	280.010		7.50	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	251.15000		0.25115	0.00000	236.73000	0.23673	251.150		7.61	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	247.74000		0.24774	0.00000	233.53000	0.23353	247.740		7.63	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	144.76000		0.14476	0.00000	136.85000	0.13685	144.760		8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	129.32000		0.12932	0.00000	122.35000	0.12235	129.320		8.34	(0.04)	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 05/11/2026	Bond Future	0.00		8.37368		104.67639	0.00000	8.33560	104.90571		5.73	0.00	0.00		0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,810.06000		3.81006	0.00000	3,973.70000	3.97370	3,810.060	6.17	0.68	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	724.59000		0.72459	0.00000	687.20000	0.68720	724.590	6.88	(0.19)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	412.99000		0.41299	0.00000	391.93000	0.39193	412.990	7.53	(0.11)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.43650		106.48876	0.00000	8.39646	106.72349		5.59	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	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.62370		99.36374	0.00000	8.59363	99.57344		6.54	0.00	0.00		0	122,268.00
R2037	On 05/02/2026	Bond Future	9.65	Put	4.14000		0.00414	0.00000	4.24000	0.00424	4.140	9.03	0.00	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.39000		0.00039	0.00000	0.45000	0.00045	0.390	10.14	0.00	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,281.91000		14.28191	0.00000	14,491.62000	14.49162	14,281.910	11.69	1.00	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	17,037.06000		17.03706	0.00000	17,246.76000	17.24676	17,037.060	11.69	1.00	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	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	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.67645		101.13372	0.00000	8.64330	101.36066		6.60	0.00	0.00		0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,869.66000		2.86966	0.00000	3,045.43000	3.04543	2,869.660	6.60	0.72	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,610.88000		5.61088	0.00000	5,820.17000	5.82017	5,610.880	7.78	0.89	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	86.76000		0.08676	0.00000	81.65000	0.08165	86.760	9.07	(0.04)	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,048.51000		14.04851	0.00000	14,274.71000	14.27471	14,048.510	10.85	0.99	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.12000		0.00012	0.00000	0.12000	0.00012	0.120	10.95	0.00	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.73119		98.70624	0.00000	8.69519	98.94787		6.91	0.00	0.00		0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,488.58000		8.48858	0.00000	8,712.02000	8.71202	8,488.580	9.01	0.90	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	146.35000		0.14635	0.00000	139.16000	0.13916	146.350	10.23	(0.04)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	56.69000		0.05669	0.00000	54.00000	0.05400	56.690	10.77	(0.02)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.78610		100.42909	0.00000	8.74910	100.67273		6.77	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,397.71000		5.39771	0.00000	5,588.12000	5.58812	5,397.710	7.58	0.75	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	494.71000		0.49471	0.00000	471.60000	0.47160	494.710	8.89	(0.12)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	277.37000		0.27737	0.00000	265.08000	0.26508	277.370	9.82	(0.07)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.85129		97.91103	0.00000	8.81264	98.16023		6.94	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	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.75601		119.59643	0.00000	8.72095	119.88366		6.20	0.00	0.00		0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.81130		116.24356	0.00000	8.77296	116.55185		6.66	0.00	0.00		0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.86715		118.34967	0.00000	8.82582	118.67574		6.72	0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.92945		114.93502	0.00000	8.88688	115.26429		6.71	0.00	0.00		0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.00187		116.92361	0.00000	8.95744	117.26009		6.63	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	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.92185		110.87552	0.00000	8.88685	111.15742		6.79	0.00	0.00		0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.97933		107.87246	0.00000	8.94123	108.17419		7.19	0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.03757		109.82688	0.00000	8.99665	110.14543		7.22	0.00	0.00		0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.10183		106.76751	0.00000	9.05976	107.08920		7.42	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.17570		108.61491	0.00000	9.13189	108.94358		7.30	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	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	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.00111		100.23476	0.00000	8.96611	100.51051		7.37	0.00	0.00		0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,038.98000		1.03898	0.00000	1,228.15000	1.22815	1,038.980	6.84	0.58	0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,858.48000		1.85848	0.00000	2,092.16000	2.09216	1,858.480	7.24	0.76	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	107.62000		0.10762	0.00000	94.35000	0.09435	107.620	7.84	(0.09)	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	9.80	Call	6,022.98	0.0000	6.02298	0.00000	6,297.94	0.0000	6.29794	6,022.980	9.11	0.99	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	1.26	0.0000	0.00126	0.00000	1.30	0.0000	0.00130	1.260	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,851.61	0.0000	9.85161	0.00000	10,127.41	0.0000	10.12741	9,851.610	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.09	0.0000	0.00009	0.00000	0.11	0.0000	0.00011	0.090	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.02	0.0000	0.00002	0.00000	0.02	0.0000	0.00002	0.020	12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	19,055.8500	0.0000	19.05585	0.00000	19,331.60	0.0000	19.33160	19,055.850	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	0.00000		13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.06	0.0000	9.06004	102.02	0.0000	9.02210	102.31458		7.47	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,703.3000	0.0000	11.70330	0.00000	11,992.68	0.0000	11.99268	11,703.300	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	8.34	0.0000	0.00834	0.00000	7.93	0.0000	0.00793	8.340	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.63	0.0000	0.00163	0.00000	1.56	0.0000	0.00156	1.630	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.12	0.0000	9.12122	99.35821	0.0000	9.08056	99.66855		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.18	0.0000	9.18198	101.09238	0.0000	9.14026	101.40586		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,395.95	0.0000	6.39595	0.00000	6,645.00	0.0000	6.64500	6,395.950	8.57	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	530.69	0.0000	0.53069	0.00000	501.98	0.0000	0.50198	530.690	10.06	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	304.32	0.0000	0.30432	0.00000	288.67	0.0000	0.28867	304.320	11.14	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25	0.0000	9.25234	98.33513	0.0000	9.20896	98.65544		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		9.12	0.0000	9.12730	112.01842	0.0000	9.09236	112.32924		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.18	0.0000	9.18599	108.90971	0.0000	9.14820	109.24103		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.24	0.0000	9.24536	110.88293	0.0000	9.20499	111.23168		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.31	0.0000	9.31004	107.71589	0.0000	9.26860	108.06841		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.38	0.0000	9.38339	109.57960	0.0000	9.34037	109.93959		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		9.23	0.0000	9.23637	96.00996	0.0000	9.19637	96.34732		8.27	0.00	0.00	0	55,786.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,650.98	0.0000	6.65098	0.00000	6,987.28	0.0000	6.98728	6,650.980	10.29	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,570.9500	0.0000	12.57095	0.00000	12,908.32	0.0000	12.90832	12,570.950	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.04	0.0000	0.00004	0.00000	0.04	0.0000	0.00004	0.040	14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.02	0.0000	0.00002	0.00000	0.02	0.0000	0.00002	0.020	14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.01	0.0000	0.00001	0.00000	0.02	0.0000	0.00002	0.010	14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.29	0.0000	9.29562	97.72022	0.0000	9.25281	98.07671		8.40	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	447.97	0.0000	0.44797	0.00000	407.39	0.0000	0.40739	447.970	9.93	(0.15)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.35	0.0000	9.35697	95.10560	0.0000	9.31155	95.47872		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.41	0.0000	9.41748	96.76543	0.0000	9.37093	97.14293		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.48	0.0000	9.48656	94.05848	0.0000	9.43835	94.44380		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		9.18	0.0000	9.18553	99.84407	0.0000	9.14048	100.25443		8.48	0.00	0.00	0	243,327.00
R2048	On 05/02/2026	Bond Future	8.90	Call	148.26	0.0000	0.14826	0.00000	227.16	0.0000	0.22716	148.260	7.54	0.13	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,302.33	0.0000	2.30233	0.00000	2,646.86	0.0000	2.64686	2,302.330	9.02	0.76	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	4,187.53	0.0000	4.18753	0.00000	4,579.40	0.0000	4.57940	4,187.530	9.93	0.92	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	33.30	0.0000	0.03330	0.00000	28.81	0.0000	0.02881	33.300	10.83	(0.03)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.23	0.0000	9.23600	97.18505	0.0000	9.18820	97.61586		9.02	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.28	0.0000	9.28735	98.94600	0.0000	9.23699	99.39487		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.34	0.0000	9.34470	96.23771	0.0000	9.29310	96.69228		9.41	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.41	0.0000	9.41009	97.90375	0.0000	9.35675	98.36749		9.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	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

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				
R2053	On 05/02/2026	Bond Future	0.00		9.02280		130.43227	0.00000	8.97769	130.98905		8.64	0.00	0.00	0 34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.06927		126.89538	0.00000	9.02144	127.47957		9.20	0.00	0.00	0 14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.11576		129.19460	0.00000	9.06546	129.80255		9.30	0.00	0.00	0 0.00
R2053	On 05/11/2026	Bond Future	0.00		9.16618		125.59132	0.00000	9.11466	126.20709		9.62	0.00	0.00	0 0.00
R2053	On 04/02/2027	Bond Future	0.00		9.22313		127.76440	0.00000	9.16993	128.39258		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		8.43159		87.60070	0.00000	8.40148	87.78388		6.40	0.00	0.00	0 34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.47478		86.01047	0.00000	8.44163	86.20862		6.70	0.00	0.00	0 6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.51820		87.56888	0.00000	8.48230	87.77960		6.69	0.00	0.00	0 3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.56777		85.94816	0.00000	8.53085	86.16078		6.78	0.00	0.00	0 0.00
R209	On 04/02/2027	Bond Future	0.00		8.62685		87.43618	0.00000	8.58831	87.65364		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		258.07449		258.07449	0.00000	258.09002	258.09002		0.00	0.00	0.00	0 534.00
R210	On 07/05/2026	Bond Future	0.00		259.26928		259.26928	0.00000	259.31981	259.31981		0.00	0.00	0.00	0 918.00
R210	On 06/08/2026	Bond Future	0.00		264.02972		264.02972	0.00000	264.10818	264.10818		0.00	0.00	0.00	0 0.00
R210	On 05/11/2026	Bond Future	0.00		265.18279		265.18279	0.00000	265.25770	265.25770		0.00	0.00	0.00	0 0.00
R210	On 04/02/2027	Bond Future	0.00		269.83852		269.83852	0.00000	269.91857	269.91857		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		7.55508		100.85120	0.00000	7.52948	100.95564		3.70	0.00	0.00	0 18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.57408		99.09766	0.00000	7.54350	99.21733		3.68	0.00	0.00	0 65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.59102		100.89331	0.00000	7.55568	101.02551		3.53	0.00	0.00	0 0.00
R213	On 05/11/2026	Bond Future	0.00		7.62325		99.10659	0.00000	7.58613	99.23899		3.49	0.00	0.00	0 0.00
R213	On 04/02/2027	Bond Future	0.00		7.67203		100.82311	0.00000	7.63181	100.95917		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		9.05076		82.17488	0.00000	9.01580	82.41705		7.87	0.00	0.00	0 11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.10180		80.34221	0.00000	9.06421	80.59955		8.33	0.00	0.00	0 30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.15382		81.79801	0.00000	9.11383	82.06842		8.41	0.00	0.00	0 0.00
R214	On 05/11/2026	Bond Future	0.00		9.21271		79.93117	0.00000	9.17176	80.20450		8.64	0.00	0.00	0 0.00
R214	On 04/02/2027	Bond Future	0.00		9.28046		81.31518	0.00000	9.23802	81.59440		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 :													0.00		0 1,778,739.00
Grand Total:													0.00		0 1,778,739.00