

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2026

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		1,269.63700		1,269.63700	0.00000	1,269.36700	1,269.36700		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,292.25700		1,292.25700	0.00000	1,291.98100	1,291.98100		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,315.43100		1,315.43100	0.00000	1,315.14900	1,315.14900		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,338.68700		1,338.68700	0.00000	1,338.39700	1,338.39700		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,361.92600		1,361.92600	0.00000	1,361.62800	1,361.62800		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,637.50400		1,637.50400	0.00000	1,637.64100	1,637.64100		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,666.67800		1,666.67800	0.00000	1,666.81700	1,666.81700		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,696.56600		1,696.56600	0.00000	1,696.70600	1,696.70600		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,726.56100		1,726.56100	0.00000	1,726.69800	1,726.69800		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,756.53300		1,756.53300	0.00000	1,756.66900	1,756.66900		0.00		0.00	0	0.00	
ALBI	On 05/02/2026	Index Future	0.00		1,378.24500		1,378.24500	0.00000	1,379.01200	1,379.01200		0.00		0.00	0	79.00	
ALBI	On 07/05/2026	Index Future	0.00		1,402.80100		1,402.80100	0.00000	1,403.58000	1,403.58000		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,427.95700		1,427.95700	0.00000	1,428.74900	1,428.74900		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,453.20200		1,453.20200	0.00000	1,454.00500	1,454.00500		0.00		0.00	0	0.00	
ALBI	On 04/02/2027	Index Future	0.00		1,478.42900		1,478.42900	0.00000	1,479.24200	1,479.24200		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	0.00	
ES33	On 05/02/2026	Bond Future	0.00		8.71333		96.41746	0.00000	8.71407	96.41358		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		8.77565		94.36568	0.00000	8.77644	94.36165		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		8.83910		96.09837	0.00000	8.83995	96.09415		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		8.91506		94.00693	0.00000	8.91600	94.00240		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.00807		95.65570	0.00000	9.00911	95.65085		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	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	0.00	
ES42	On 05/02/2026	Bond Future	0.00		9.43240		94.83348	0.00000	9.41287	94.98509		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		9.49645		92.28189	0.00000	9.47629	92.43620		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		9.56029		93.97613	0.00000	9.53950	94.13308		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.62979		91.37540	0.00000	9.60835	91.53488		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.70776		92.97637	0.00000	9.68563	93.13846		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	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	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	0.00	
GOVI	On 05/02/2026	GOVI	0.00		1,352.59800		1,352.59800	0.00000	1,353.37300	1,353.37300		0.00		0.00	13,525,980.00	1	605.00
GOVI	On 07/05/2026	GOVI	0.00		1,376.69600		1,376.69600	0.00000	1,377.48400	1,377.48400		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,401.38400		1,401.38400	0.00000	1,402.18500	1,402.18500		0.00		0.00	0	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,426.16000		1,426.16000	0.00000	1,426.97200	1,426.97200		0.00		0.00	0	0.00	
GOVI	On 04/02/2027	GOVI	0.00		1,450.91800		1,450.91800	0.00000	1,451.74000	1,451.74000		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	0.00	
I2029	On 05/02/2026	Bond Future	0.00		144.83697		144.83697	0.00000	144.91077	144.91077		0.00		0.00	0	1,850.00	
I2029	On 07/05/2026	Bond Future	0.00		145.99785		145.99785	0.00000	146.07289	146.07289		0.00		0.00	0	3,035.00	
I2029	On 06/08/2026	Bond Future	0.00		148.67892		148.67892	0.00000	148.75516	148.75516		0.00		0.00	0	0.00	
I2029	On 05/11/2026	Bond Future	0.00		149.83399		149.83399	0.00000	149.91084	149.91084		0.00		0.00	0	0.00	
I2029	On 04/02/2027	Bond Future	0.00		152.46594		152.46594	0.00000	152.54370	152.54370		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	0.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/02/2026	Bond Future	0.00		112.85612		112.85612	0.00000	112.91316	112.91316		1.98	0.00	0.00		0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.89441		114.89441	0.00000	114.95237	114.95237		1.83	0.00	0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.58941		114.58941	0.00000	114.64787	114.64787		1.80	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.61725		116.61725	0.00000	116.67646	116.67646		1.69	0.00	0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.21737		116.21737	0.00000	116.27706	116.27706		1.63	0.00	0.00		0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00		0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.86842		142.86842	0.00000	142.87555	142.87555		0.00	0.00	0.00		0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.89148		143.89148	0.00000	143.89854	143.89854		0.00	0.00	0.00		0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.53382		146.53382	0.00000	146.54094	146.54094		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.54801		147.54801	0.00000	147.55443	147.55443		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.13995		150.13995	0.00000	150.14613	150.14613		0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2038	On 05/02/2026	Bond Future	0.00		157.51995		157.51995	0.00000	157.93176	157.93176		0.00	0.00	0.00		0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.36488		160.36488	0.00000	160.78409	160.78409		0.00	0.00	0.00		0	440.00
I2038	On 06/08/2026	Bond Future	0.00		161.11733		161.11733	0.00000	161.54355	161.54355		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.96924		163.96924	0.00000	164.40257	164.40257		0.00	0.00	0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.62716		164.62716	0.00000	165.06762	165.06762		0.00	0.00	0.00		0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		122.53582		122.53582	0.00000	122.54223	122.54223		4.50	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.74887		124.74887	0.00000	124.75539	124.75539		4.53	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.19506		124.19506	0.00000	124.20096	124.20096		4.66	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.39286		126.39286	0.00000	126.39848	126.39848		4.56	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.72881		125.72881	0.00000	125.73396	125.73396		4.60	0.00	0.00		0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2046	On 05/02/2026	Bond Future	0.00		141.32682		141.32682	0.00000	141.33371	141.33371		0.00	0.00	0.00		0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.59283		141.59283	0.00000	141.59981	141.59981		0.00	0.00	0.00		0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		144.19293		144.19293	0.00000	144.19986	144.19986		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.42448		144.42448	0.00000	144.43046	144.43046		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.96045		146.96045	0.00000	146.96616	146.96616		0.00	0.00	0.00		0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2050	On 05/02/2026	Bond Future	0.00		142.40366		142.40366	0.00000	142.41046	142.41046		0.00	0.00	0.00		0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.97568		144.97568	0.00000	144.98263	144.98263		0.00	0.00	0.00		0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		145.19612		145.19612	0.00000	145.20264	145.20264		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		147.76620		147.76620	0.00000	147.77270	147.77270		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.88484		147.88484	0.00000	147.89068	147.89068		0.00	0.00	0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		128.94610		128.94610	0.00000	128.95306	128.95306		6.60	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		131.27494		131.27494	0.00000	131.28182	131.28182		6.72	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.84104		130.84104	0.00000	130.84744	130.84744		6.96	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		133.15645		133.15645	0.00000	133.16261	133.16261		6.87	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		132.61121		132.61121	0.00000	132.61688	132.61688		6.99	0.00	0.00		0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
IGOV	On 05/02/2026	Index Future	0.00		433.95400		433.95400	0.00000	434.17600	434.17600		0.00	0.00	43,395,400.00		10	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.79300		441.79300	0.00000	442.01800	442.01800		0.00	0.00	0.00		0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.82000		449.82000	0.00000	450.04900	450.04900		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.87600		457.87600	0.00000	458.10800	458.10800		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.92600		465.92600	0.00000	466.16100	466.16100		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
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		293.55620	293.55620	0.00000	293.57038	293.57038	293.57038		0.00	0.00	0.00		0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.85820	298.85820	0.00000	298.87241	298.87241	298.87241		0.00	0.00	0.00		0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.94780	298.94780	0.00000	298.96184	298.96184	298.96184		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.23953	304.23953	0.00000	304.25326	304.25326	304.25326		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.10514	304.10514	0.00000	304.11728	304.11728	304.11728		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		7.33389	102.47723	0.00000	7.33913	102.45921	102.45921		2.83	0.00	6,865,974.41		67	166,446.00
R2030	On 07/05/2026	Bond Future	0.00		7.34829	104.30280	0.00000	7.35396	104.28439	104.28439		2.77	0.00	0.00		0	5,487.00
R2030	On 07/05/2026	Bond Future	7.21 Call		400.13000	0.40013	0.00000	395.44000	0.39544	400.130		2.49	0.38	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,445.36000	1.44536	0.00000	1,434.08000	1.43408	1,445.360		3.01	0.75	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		174.93000	0.17493	0.00000	180.07000	0.18007	174.930		3.23	(0.17)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.36017	102.18361	0.00000	7.36636	102.16474	102.16474		2.80	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		578.85000	0.57885	0.00000	572.92000	0.57292	578.850		2.53	0.41	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,552.18000	1.55218	0.00000	1,541.36000	1.54136	1,552.180		3.00	0.68	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		297.68000	0.29768	0.00000	303.25000	0.30325	297.680		3.33	(0.20)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.37352	103.96785	0.00000	7.38032	103.94844	103.94844		2.65	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.40355	101.76239	0.00000	7.41112	101.74231	101.74231		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		7.71540	105.57309	0.00000	7.72083	105.54653	105.54653		4.24	0.00	0.00		0	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.74270	103.29495	0.00000	7.74844	103.26783	103.26783		4.31	0.00	0.00		0	37,740.00
R2032	On 06/08/2026	Bond Future	0.00		7.76894	105.16672	0.00000	7.77502	105.13903	105.13903		4.18	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.80431	102.84563	0.00000	7.81080	102.81719	102.81719		4.16	0.00	0.00		0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.85338	104.62641	0.00000	7.86033	104.59718	104.59718		3.97	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 31/03/2032	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
R2033	On 05/02/2026	Bond Future	0.00		7.85189	115.20048	0.00000	7.85736	115.16889			6.50	0.00	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		7.88389	112.21059	0.00000	7.88964	112.17840			6.45	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		7.91503	114.24393	0.00000	7.92110	114.21103			6.66	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.95465	111.19921	0.00000	7.96109	111.16545			6.49	0.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.00693	113.12414	0.00000	8.01379	113.08944			6.57	0.00	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	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		8.21571	108.14043	0.00000	8.21621	108.13719			5.50	0.00	71,372,683.80		660	84,027.00
R2035	On 05/02/2026	Bond Future	8.45	Put	166.23000	0.16623	0.00000	174.18000	0.17418	166.230	5.40	(0.18)		0.00		0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,748.58000	2.74858	0.00000	2,749.37000	2.74937	2,748.580	5.83	0.94		0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	2.00000	0.00200	0.00000	2.36000	0.00236	2.000	6.98	0.00		0.00		0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.98000	0.00098	0.00000	1.19000	0.00119	0.980	7.23	0.00		0.00		0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.08000	0.00008	0.00000	0.11000	0.00011	0.080	8.06	0.00		0.00		0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,698.80000	11.69880	0.00000	11,695.56000	11.69556	11,698.800	9.10	1.00		0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,176.58000	13.17658	0.00000	13,173.34000	13.17334	13,176.580	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	15,831.41000	15.83141	0.00000	15,828.17000	15.82817	15,831.410	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		8.25476	105.56596	0.00000	8.25529	105.56261		5.71	0.00	6,650,655.48		63	34,632.00	
R2035	On 07/05/2026	Bond Future	8.29	Call	1,403.66000	1.40366	0.00000	1,407.18000	1.40718	1,403.660	5.32	0.53		0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,706.48000	3.70648	0.00000	3,707.96000	3.70796	3,706.480	6.29	0.82		0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	165.39000	0.16539	0.00000	168.40000	0.16840	165.390	7.12	(0.08)		0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,369.11000	8.36911	0.00000	8,367.43000	8.36743	8,369.110	7.95	0.97		0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,479.77000	8.47977	0.00000	8,478.04000	8.47804	8,479.770	7.98	0.97		0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,756.19000	8.75619	0.00000	8,754.35000	8.75435	8,756.190	8.07	0.97		0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	25.60000	0.02560	0.00000	26.41000	0.02641	25.600	8.81	(0.01)		0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	24.66000	0.02466	0.00000	25.45000	0.02545	24.660	8.84	(0.01)		0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	22.48000	0.02248	0.00000	23.22000	0.02322	22.480	8.92	(0.01)		0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	8.46000	0.00846	0.00000	8.80000	0.00880	8.460	9.42	0.00		0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	7.91000	0.00791	0.00000	8.23000	0.00823	7.910	9.42	0.00		0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	6.67000	0.00667	0.00000	6.95000	0.00695	6.670	9.42	0.00		0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.29411	107.47909	0.00000	8.29469	107.47550		5.65	0.00		0.00		0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,726.56000	1.72656	0.00000	1,728.84000	1.72884	1,726.560	5.32	0.51		0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,458.93000	3.45893	0.00000	3,460.39000	3.46039	3,458.930	6.00	0.71		0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,832.91000	3.83291	0.00000	3,834.15000	3.83415	3,832.910	6.14	0.74		0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,508.94000	5.50894	0.00000	5,509.23000	5.50923	5,508.940	6.71	0.83		0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	454.37000	0.45437	0.00000	458.03000	0.45803	454.370	6.84	(0.15)		0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,967.89000	5.96789	0.00000	5,967.93000	5.96793	5,967.890	6.86	0.85		0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	354.31000	0.35431	0.00000	357.51000	0.35751	354.310	7.13	(0.12)		0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	254.45000	0.25445	0.00000	257.08000	0.25708	254.450	7.50	(0.09)		0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	227.77000	0.22777	0.00000	230.22000	0.23022	227.770	7.61	(0.08)		0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	224.62000	0.22462	0.00000	227.05000	0.22705	224.620	7.63	(0.08)		0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	130.00000	0.13000	0.00000	131.70000	0.13170	130.000	8.21	(0.05)		0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	115.91000	0.11591	0.00000	117.48000	0.11748	115.910	8.34	(0.04)		0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.34368	104.85700	0.00000	8.34432	104.85314		5.73	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	
R2035	On 05/11/2026	Bond Future	8.80	Call	3,919.60	0000	3.91960	0.00000	3,920.37	0000	3.92037	3,919.600	6.17	0.69	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	678.93	0000	0.67893	0.00000	682.53	0000	0.68253	678.930	6.88	(0.18)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	384.02	0000	0.38402	0.00000	386.64	0000	0.38664	384.020	7.53	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.40	504	106.67313	0.00000	8.40	576	106.66891		5.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.59	728	99.54796	0.00000	8.59	276	99.57952		6.54	0.00	8,262,480.68	83	122,351.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1.79	000	0.00179	0.00000	2.04	000	0.00204	1.790	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.13	000	0.00013	0.00000	0.15	000	0.00015	0.130	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,466.13	0000	14.46613	0.00000	14,497.69	0000	14.49769	14,466.130	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	17,221.28	0000	17.22128	0.00000	17,252.84	0000	17.25284	17,221.280	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		8.64	904	101.32131	0.00000	8.64	436	101.35339		6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,985.68	0000	2.98568	0.00000	3,014.57	0000	3.01457	2,985.680	6.60	0.74	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,765.03	0000	5.76503	0.00000	5,797.18	0000	5.79718	5,765.030	7.78	0.90	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	72.89	000	0.07289	0.00000	73.44	000	0.07344	72.890	9.07	(0.03)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,232.40	0000	14.23240	0.00000	14,264.77	0000	14.26477	14,232.400	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.08	000	0.00008	0.00000	0.09	000	0.00009	0.080	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.70	269	98.89747	0.00000	8.69	784	98.93006		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,650.32	0000	8.65032	0.00000	8,682.54	0000	8.68254	8,650.320	9.01	0.91	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	131.60	000	0.13160	0.00000	131.86	000	0.13186	131.600	10.23	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	50.02	000	0.05002	0.00000	50.27	000	0.05027	50.020	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.75	647	100.62414	0.00000	8.75	148	100.65704		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,529.90	0000	5.52990	0.00000	5,558.41	0000	5.55841	5,529.900	7.58	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	461.69	000	0.46169	0.00000	460.55	000	0.46055	461.690	8.89	(0.11)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	257.08	000	0.25708	0.00000	256.84	000	0.25684	257.080	9.82	(0.06)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.82	041	98.11007	0.00000	8.81	527	98.14325		6.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.73	956	119.73107	0.00000	8.73	512	119.76745		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.79	422	116.38076	0.00000	8.78	962	116.41775		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.84	939	118.48963	0.00000	8.84	464	118.52710		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.91	095	115.07795	0.00000	8.90	605	115.11585		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.98	256	117.06968	0.00000	8.97	751	117.10792		6.63	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.90	030	111.04896	0.00000	8.89	082	111.12539		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.95	701	108.04908	0.00000	8.94	720	108.12683		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.01	441	110.00701	0.00000	9.00	427	110.08601		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.07	778	106.95124	0.00000	9.06	731	107.03137		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.15	068	108.80244	0.00000	9.13	986	108.88368		7.30	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		8.99	481	100.28431	0.00000	8.97	519	100.43887		7.37	0.00	7,621,607.56	76	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,018.38	000	1.01838	0.00000	1,124.48	000	1.12448	1,018.380	6.84	0.59	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,856.28	000	1.85628	0.00000	1,988.57	000	1.98857	1,856.280	7.24	0.78	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	80.39	000	0.08039	0.00000	74.06	000	0.07406	80.390	7.84	(0.08)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	6,067.38	000	6.06738	0.00000	6,221.65	000	6.22165	6,067.380	9.11	0.99	0.00	0	14,000.00

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	10.24	Put	0.56000	0.00056	0.00056	0.00000	0.57000	0.00057	0.560	10.47	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,900.75000	9.90075	9.90075	0.00000	10,055.32000	10.05532	9,900.750	10.77	1.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.03000	0.00003	0.00003	0.00000	0.03000	0.00003	0.030	11.86	0.00	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		12.94	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	19,105.40000	19.10540	19.10540	0.00000	19,259.96000	19.25996	19,105.400	13.21	1.00	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.05351	102.07080	102.07080	0.00000	9.03324	102.22802		7.47	0.00	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,745.41000	11.74541	11.74541	0.00000	11,900.10000	11.90010	11,745.410	11.17	0.97	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	6.97000	0.00697	0.00697	0.00000	6.77000	0.00677	6.970	12.42	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.29000	0.00129	0.00129	0.00000	1.26000	0.00126	1.290	12.42	0.00	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.11443	99.40994	99.40994	0.00000	9.09346	99.56994		7.86	0.00	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.17490	101.14548	101.14548	0.00000	9.15326	101.30803		7.73	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,420.64000	6.42064	6.42064	0.00000	6,549.77000	6.54977	6,420.640	8.57	0.77	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	513.20000	0.51320	0.51320	0.00000	498.39000	0.49839	513.200	10.06	(0.11)	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	292.48000	0.29248	0.29248	0.00000	284.44000	0.28444	292.480	11.14	(0.06)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.24492	98.38981	98.38981	0.00000	9.22256	98.55487		7.98	0.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.12092	112.07508	112.07508	0.00000	9.09628	112.29431		7.44	0.00	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.17938	108.96755	108.96755	0.00000	9.15395	109.19052		7.90	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.23850	110.94207	110.94207	0.00000	9.21223	111.16901		7.95	0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.30289	107.77659	107.77659	0.00000	9.27578	108.00721		8.20	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.37592	109.64198	109.64198	0.00000	9.34791	109.87636		8.09	0.00	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.22500	96.10567	96.10567	0.00000	9.20540	96.27101		8.27	0.00	0.00	0.00	0	55,804.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,741.59000	6.74159	6.74159	0.00000	6,906.72000	6.90672	6,741.590	10.29	0.99	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,666.54000	12.66654	12.66654	0.00000	12,831.88000	12.83188	12,666.540	13.00	1.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.01000	0.00001	0.00001	0.00000	0.01000	0.00001	0.010	14.07	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		14.68	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		14.83	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.28389	97.81770	97.81770	0.00000	9.26369	97.98592		8.40	0.00	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	412.97000	0.41297	0.41297	0.00000	394.82000	0.39482	412.970	9.93	(0.14)	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.34483	95.20512	95.20512	0.00000	9.32400	95.37623		8.87	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.40491	96.86714	96.86714	0.00000	9.38347	97.04101		8.74	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.47351	94.16255	94.16255	0.00000	9.45141	94.33918		9.06	0.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.17421	99.94692	99.94692	0.00000	9.15460	100.12551		8.48	0.00	28,185,031.44	0.00	282	243,045.00
R2048	On 05/02/2026	Bond Future	8.90	Call	132.27000	0.13227	0.13227	0.00000	164.21000	0.16421	132.270	7.54	0.12	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,332.22000	2.33222	2.33222	0.00000	2,486.58000	2.48658	2,332.220	9.02	0.79	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	4,257.16000	4.25716	4.25716	0.00000	4,430.35000	4.43035	4,257.160	9.93	0.93	0.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	20.52000	0.02052	0.02052	0.00000	19.61000	0.01961	20.520	10.83	(0.02)	0.00	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.22434	97.28986	97.28986	0.00000	9.20417	97.47158		9.02	0.00	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.27531	99.05301	99.05301	0.00000	9.25456	99.23789		9.11	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.33225	96.34707	96.34707	0.00000	9.31092	96.53490		9.41	0.00	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.39719	98.01557	98.01557	0.00000	9.37523	98.20641		9.32	0.00	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		8.99648	130.75663	130.75663	0.00000	8.98690	130.87504		8.64	0.00	0.00	0.00	0	34,001.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2053	On 07/05/2026	Bond Future	0.00		9.04218		127.22569	0.00000	9.03233	127.34616			9.20	0.00	0.00	0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.08787		129.53108	0.00000	9.07775	129.65355			9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.13744		125.93419	0.00000	9.12705	126.05854			9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.19346		128.11408	0.00000	9.18280	128.24012			9.53	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 05/02/2026	Bond Future	0.00		8.40528		87.76074	0.00000	8.40577	87.75775			6.40	0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.44751		86.17343	0.00000	8.44802	86.17038			6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.48989		87.73499	0.00000	8.49044	87.73176			6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.53835		86.11753	0.00000	8.53895	86.11408			6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.59621		87.60901	0.00000	8.59688	87.60522			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	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	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	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	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.07755	258.07755	0.00000	258.06240	258.06240	0.00			0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.27280	259.27280	0.00000	259.25715	259.25715	0.00			0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.03389	264.03389	0.00000	264.01768	264.01768	0.00			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.18950	265.18950	0.00000	265.17142	265.17142	0.00			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.84686	269.84686	0.00000	269.82768	269.82768	0.00			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	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		7.52893	100.95789	0.00000	7.53433	100.93584	3.70			0.00	0.00	0.00	0	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.54630	99.20636	0.00000	7.55205	99.18385	3.68			0.00	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.56136	101.00424	0.00000	7.56752	100.98119	3.53			0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.59148	99.21989	0.00000	7.59811	99.19623	3.49			0.00	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.63778	100.93896	0.00000	7.64498	100.91459	3.32			0.00	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	0.00	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	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.03941	82.25339	0.00000	9.01980	82.38929	7.87			0.00	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.09010	80.42218	0.00000	9.06991	80.56045	8.33			0.00	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.14173	81.87962	0.00000	9.12093	82.02031	8.41			0.00	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.20020	80.01453	0.00000	9.17879	80.15749	8.64			0.00	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.26747	81.40050	0.00000	9.24540	81.54575	8.55			0.00	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	0.00	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	0.00	0	0.00
SIVC038	On 31/01/2038	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
Total for Derivatives :													185,879,813.37		1,242	1,779,117.00	
Grand Total:													185,879,813.37		1,242	1,779,117.00	