

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/01/2026

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	1,264.77600	1,264.77600	0.00000	1,268.64200	1,268.64200			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,287.31100	1,287.31100	0.00000	1,291.24500	1,291.24500			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,310.39900	1,310.39900	0.00000	1,314.40200	1,314.40200			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,333.57100	1,333.57100	0.00000	1,337.64300	1,337.64300			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,356.72900	1,356.72900	0.00000	1,360.86800	1,360.86800			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,619.94800	1,619.94800	0.00000	1,633.06200	1,633.06200			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,648.81100	1,648.81100	0.00000	1,662.15800	1,662.15800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,678.38300	1,678.38300	0.00000	1,691.96700	1,691.96700			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,708.06300	1,708.06300	0.00000	1,721.88300	1,721.88300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,737.72400	1,737.72400	0.00000	1,751.77900	1,751.77900			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,365.79800	1,365.79800	0.00000	1,375.10700	1,375.10700			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,390.13300	1,390.13300	0.00000	1,399.60700	1,399.60700			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,415.06500	1,415.06500	0.00000	1,424.70700	1,424.70700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,440.08800	1,440.08800	0.00000	1,449.89800	1,449.89800			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,465.09600	1,465.09600	0.00000	1,475.07200	1,475.07200			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	8.87768	95.56127	0.00000	8.75169	96.21673			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.94748	93.49427	0.00000	8.81572	94.16155			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.01899	95.21142	0.00000	8.88100	95.89083			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.10341	93.10518	0.00000	8.95883	93.79640			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.20574	94.73923	0.00000	9.05387	95.44234			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	9.58105	93.69140	0.00000	9.47068	94.53736			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.64994	91.11947	0.00000	9.53595	91.98066			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.71875	92.79274	0.00000	9.60104	93.66964			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.79337	90.17196	0.00000	9.67179	91.06416			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.87668	91.75296	0.00000	9.75105	92.66052			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	1,340.56000	1,340.56000	0.00000	1,349.56400	1,349.56400			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,364.44600	1,364.44600	0.00000	1,373.60900	1,373.60900			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,388.91700	1,388.91700	0.00000	1,398.24400	1,398.24400			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,413.47800	1,413.47800	0.00000	1,422.96700	1,422.96700			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,438.02300	1,438.02300	0.00000	1,447.67300	1,447.67300			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	144.80778	144.80778	0.00000	144.79301	144.79301			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.96857	145.96857	0.00000	145.95341	145.95341			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.64976	148.64976	0.00000	148.63416	148.63416			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.80565	149.80565	0.00000	149.78947	149.78947			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.43878	152.43878	0.00000	152.42191	152.42191			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		112.75602		112.75602	0.00000	112.83834	112.83834		1.98	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.79288		114.79288	0.00000	114.87652	114.87652		1.83	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.48649		114.48649	0.00000	114.57161	114.57161		1.80	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.51359		116.51359	0.00000	116.59998	116.59998		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		116.11314		116.11314	0.00000	116.20077	116.20077		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		142.47051		142.47051	0.00000	142.84702	142.84702		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.48680		143.48680	0.00000	143.87002	143.87002		0.00	0.00	0.00	0 10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.12238		146.12238	0.00000	146.51255	146.51255		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		147.13062		147.13062	0.00000	147.52736	147.52736		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		149.71682		149.71682	0.00000	150.12013	150.12013		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		157.16596		157.16596	0.00000	157.25437	157.25437		0.00	0.00	0.00	0 2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.00506		160.00506	0.00000	160.09484	160.09484		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		160.75155		160.75155	0.00000	160.84288	160.84288		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		163.59840		163.59840	0.00000	163.69099	163.69099		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		164.25173		164.25173	0.00000	164.34549	164.34549		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		122.50994		122.50994	0.00000	122.51648	122.51648		4.50	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		124.72305		124.72305	0.00000	124.72950	124.72950		4.53	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		124.16931		124.16931	0.00000	124.17574	124.17574		4.66	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		126.36773		126.36773	0.00000	126.37404	126.37404		4.56	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		125.70459		125.70459	0.00000	125.71083	125.71083		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		140.88119		140.88119	0.00000	140.99226	140.99226		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.13970		141.13970	0.00000	141.25281	141.25281		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.73203		143.73203	0.00000	143.84706	143.84706		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		143.95658		143.95658	0.00000	144.07350	144.07350		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		146.48605		146.48605	0.00000	146.60456	146.60456		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		142.01129		142.01129	0.00000	142.01830	142.01830		0.00	0.00	0.00	0 11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.57666		144.57666	0.00000	144.58358	144.58358		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.79044		144.79044	0.00000	144.79737	144.79737		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		147.35464		147.35464	0.00000	147.36126	147.36126		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		147.46787		147.46787	0.00000	147.47422	147.47422		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		128.91845		128.91845	0.00000	128.92541	128.92541		6.60	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		131.24725		131.24725	0.00000	131.25414	131.25414		6.72	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		130.81335		130.81335	0.00000	130.82045	130.82045		6.96	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		133.12964		133.12964	0.00000	133.13625	133.13625		6.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		132.58535		132.58535	0.00000	132.59196	132.59196		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		433.27100		433.27100	0.00000	433.46600	433.46600		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		441.09800		441.09800	0.00000	441.29600	441.29600		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		449.11400		449.11400	0.00000	449.31500	449.31500		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		457.15900		457.15900	0.00000	457.36200	457.36200		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		465.19900		465.19900	0.00000	465.40500	465.40500		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		293.89756	293.89756	0.00000	293.51328	293.51328	293.51328		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		299.20657	299.20657	0.00000	298.81518	298.81518	298.81518		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.30378	299.30378	0.00000	298.90506	298.90506	298.90506		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.60476	304.60476	0.00000	304.19814	304.19814	304.19814		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.47986	304.47986	0.00000	304.06560	304.06560	304.06560		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	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.41015	102.21531	0.00000	7.34891	102.42558	102.42558		2.83		0.00	0.00	0	166,446.00
R2030	On 07/05/2026	Bond Future	0.00		7.43041	104.03650	0.00000	7.36442	104.25043	104.25043		2.77		0.00	1,560,547.50	15	18,647.00
R2030	On 07/05/2026	Bond Future	7.21 Call		302.13000	0.30213	0.00000	377.99000	0.37799	302.130		2.49	0.32	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,248.26000	1.24826	0.00000	1,404.15000	1.40415	1,248.260		3.01	0.70	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		219.83000	0.21983	0.00000	181.83000	0.18183	219.830		3.23	(0.20)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.44911	101.91296	0.00000	7.37755	102.13065	102.13065		2.80		0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		471.10000	0.47110	0.00000	555.52000	0.55552	471.100		2.53	0.36	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,369.78000	1.36978	0.00000	1,514.41000	1.51441	1,369.780		3.00	0.64	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		352.83000	0.35283	0.00000	306.80000	0.30680	352.830		3.33	(0.23)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.46977	103.69344	0.00000	7.39214	103.91470	103.91470		2.65		0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.50851	101.48441	0.00000	7.42361	101.70919	101.70919		2.58		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.82582	105.03453	0.00000	7.73472	105.47861	105.47861		4.24		0.00	0.00	0	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.85904	102.74700	0.00000	7.76302	103.19898	103.19898		4.31		0.00	0.00	0	37,740.00
R2032	On 06/08/2026	Bond Future	0.00		7.89171	104.60936	0.00000	7.79033	105.06935	105.06935		4.18		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.93391	102.27946	0.00000	7.82676	102.74728	102.74728		4.16		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.99053	104.05162	0.00000	7.87697	104.52726	104.52726		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		7.96201	114.56681	0.00000	7.87105	115.08989				6.50	0.00	314,142,193.02	2,742	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		7.99943	111.56601	0.00000	7.90396	112.09828				6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.03643	113.58815	0.00000	7.93606	114.12998				6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.08219	110.53297	0.00000	7.97663	111.08403				6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.14118	112.44761	0.00000	8.02992	113.00791				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		8.38081	107.07967	0.00000	8.25473	107.88845				5.50	0.00	158,049,592.92	1,476	81,891.00
R2035	On 05/02/2026	Bond Future	8.45	Put	441.69000	0.44169	0.00000	208.80000	0.20880	441.690			5.40	(0.39)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,792.58000	1.79258	0.00000	2,510.54000	2.51054	1,792.580			5.83	0.83	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	6.98000	0.00698	0.00000	2.48000	0.00248	6.980			6.98	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	3.44000	0.00344	0.00000	1.21000	0.00121	3.440			7.23	(0.01)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.28000	0.00028	0.00000	0.10000	0.00010	0.280			8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,638.05000	10.63805	0.00000	11,446.82000	11.44682	10,638.050			9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,115.82000	12.11582	0.00000	12,924.60000	12.92460	12,115.820			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	14,770.65000	14.77065	0.00000	15,579.43000	15.57943	14,770.650			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		8.42659	104.48655	0.00000	8.29535	105.30966				5.71	0.00	57,467,602.50	550	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	889.30000	0.88930	0.00000	1,265.63000	1.26563	889.300			5.32	0.40	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,859.88000	2.85988	0.00000	3,495.33000	3.49533	2,859.880			6.29	0.73	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	269.98000	0.26998	0.00000	184.77000	0.18477	269.980			7.12	(0.13)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,333.72000	7.33372	0.00000	8,120.64000	8.12064	7,333.720			7.95	0.95	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,442.65000	7.44265	0.00000	8,230.97000	8.23097	7,442.650			7.98	0.95	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,715.07000	7.71507	0.00000	8,506.65000	8.50665	7,715.070			8.07	0.95	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	42.19000	0.04219	0.00000	28.42000	0.02842	42.190			8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	40.64000	0.04064	0.00000	27.37000	0.02737	40.640			8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	37.02000	0.03702	0.00000	24.94000	0.02494	37.020			8.92	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	14.09000	0.01409	0.00000	9.37000	0.00937	14.090			9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	13.20000	0.01320	0.00000	8.76000	0.00876	13.200			9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	11.21000	0.01121	0.00000	7.40000	0.00740	11.210			9.42	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.47320	106.38057	0.00000	8.33637	107.21850				5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,218.22000	1.21822	0.00000	1,593.77000	1.59377	1,218.220			5.32	0.41	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,718.09000	2.71809	0.00000	3,273.14000	3.27314	2,718.090			6.00	0.63	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,057.44000	3.05744	0.00000	3,639.49000	3.63949	3,057.440			6.14	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,618.23000	4.61823	0.00000	5,290.63000	5.29063	4,618.230			6.71	0.78	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	641.46000	0.64146	0.00000	492.26000	0.49226	641.460			6.84	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,054.01000	5.05401	0.00000	5,744.67000	5.74467	5,054.010			6.86	0.80	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	502.12000	0.50212	0.00000	383.96000	0.38396	502.120			7.13	(0.16)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	362.14000	0.36214	0.00000	275.78000	0.27578	362.140			7.50	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	324.60000	0.32460	0.00000	246.88000	0.24688	324.600			7.61	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	320.15000	0.32015	0.00000	243.46000	0.24346	320.150			7.63	(0.11)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	185.90000	0.18590	0.00000	140.82000	0.14082	185.900			8.21	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	165.76000	0.16576	0.00000	125.52000	0.12552	165.760			8.34	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.53027	103.74027	0.00000	8.38762	104.59261				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	3,181.54	0.00	3.18154	0.00000	3,736.07	0.00	3,181.540	6.17		0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	904.27	0.00	0.90427	0.00000	725.99	0.00	904.270	6.88		(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	516.35	0.00	0.51635	0.00000	411.14	0.00	516.350	7.53		(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.59985	105.53	822	0.00000	8.45080	106.40	509	5.59		0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000	0.00		0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.78220	98.26	813	0.00000	8.64625	99.20	687	6.54		0.00	2,456,703.25	25	122,326.00
R2037	On 05/02/2026	Bond Future	9.65	Put	6.53000	0.00	0.00653	0.00000	2.34000	0.00	234	9.03		(0.01)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.44000	0.00	0.00044	0.00000	0.16000	0.00	16	10.14		0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,186.30	0.00	13.18630	0.00000	14,125.04	14.12	504	11.69		1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,941.45	0.00	15.94145	0.00000	16,880.19	16.88	019	11.69		1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00000	0.00	0.00000	0.00000	0.00000	0.00	0.00000	11.69		0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000	0.00	0.00000	0.00000	0.00000	0.00	0.00000	11.69		0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.84078	100.01	893	0.00000	8.69978	100.97	442	6.60		0.00	14,002,650.20	140	90,551.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,087.52	2.08	752	0.00000	2,728.99	2.72	899	6.60		0.62	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,621.49	4.62	149	0.00000	5,451.74	5.45	174	7.78		0.84	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	126.75	0.12	675	0.00000	83.82	0.08	382	9.07		(0.06)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,940.81	12.94	081	0.00000	13,887.59	13.88	759	10.85		0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.17000	0.00	0.00017	0.00000	0.10000	0.00	010	10.95		0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.90177	97.57	195	0.00000	8.75533	98.54	465	6.91		0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,465.88	7.46	588	0.00000	8,329.26	8.32	926	9.01		0.87	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	192.80	0.19	280	0.00000	145.06	0.14	506	10.23		(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	75.04	0.07	504	0.00000	55.37	0.05	537	10.77		(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.96281	99.27	641	0.00000	8.81096	100.26	583	6.77		0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,544.69	4.54	469	0.00000	5,257.92	5.25	792	7.58		0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	630.39	0.63	039	0.00000	500.92	0.50	092	8.89		(0.15)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	351.65	0.35	165	0.00000	278.76	0.27	876	9.82		(0.08)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.03467	96.74	004	0.00000	8.87690	97.74	637	6.94		0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000	0.00		0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.91407	118.31	376	0.00000	8.78829	119.33	284	6.20		0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.97520	114.93	850	0.00000	8.84473	115.97	568	6.66		0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.03718	117.02	171	0.00000	8.90177	118.07	753	6.72		0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.10574	113.58	542	0.00000	8.96520	114.65	953	6.71		0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.18480	115.55	267	0.00000	9.03879	116.64	505	6.63		0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000	0.00		0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.06452	109.73	715	0.00000	8.94893	110.65	813	6.79		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.12700	106.71	425	0.00000	9.00732	107.65	156	7.19		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.19046	108.64	845	0.00000	9.06649	109.60	256	7.22		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.26004	105.56	990	0.00000	9.13163	106.54	047	7.42		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.33953	107.39	843	0.00000	9.20639	108.38	552	7.30		0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000	0.00		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00000	0.00		0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.14893	99.08	197	0.00000	9.03338	99.98	147	7.37		0.00	35,075,017.38	354	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	428.95	0.42	895	0.00000	835.42	0.83	542	6.84		0.35	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,003.32	1.00	332	0.00000	1,614.45	1.61	445	7.24		0.58	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	214.31	0.21	431	0.00000	100.74	0.10	074	7.84		(0.18)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,879.00	4.87	900	0.00000	5,766.22	5.76	622	9.11		0.98	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	1.58000	0.00158	0.00158	0.00000	0.65000	0.00065	1.580	10.47	0.00	0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,698.93000	8.69893	8.69893	0.00000	9,597.95000	9.59795	8,698.930	10.77	1.00	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.08000	0.00008	0.00008	0.00000	0.03000	0.00003	0.080	11.86	0.00	0.00		0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.01000	0.00001	0.00001	0.00000	0.00000	0.00000	0.010	12.94	0.00	0.00		0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,903.06000	17.90306	17.90306	0.00000	18,802.56000	18.80256	17,903.060	13.21	1.00	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	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.21281	100.84735	100.84735	0.00000	9.09335	101.76281		7.47	0.00	26,220,311.00		260	10,740.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,558.82000	10.55882	10.55882	0.00000	11,444.46000	11.44446	10,558.820	11.17	0.96	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	11.02000	0.01102	0.01102	0.00000	7.67000	0.00767	11.020	12.42	0.00	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.14000	0.00214	0.00214	0.00000	1.43000	0.00143	2.140	12.42	0.00	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.27928	98.16476	98.16476	0.00000	9.15562	99.09673		7.86	0.00	0.00		0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.34519	99.87940	99.87940	0.00000	9.21739	100.82741		7.73	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,473.10000	5.47310	5.47310	0.00000	6,174.56000	6.17456	5,473.100	8.57	0.72	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	663.24000	0.66324	0.66324	0.00000	546.29000	0.54629	663.240	10.06	(0.14)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	377.67000	0.37767	0.37767	0.00000	310.96000	0.31096	377.670	11.14	(0.08)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.42109	97.10293	97.10293	0.00000	9.28879	98.06712		7.98	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	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.25464	110.89671	110.89671	0.00000	9.15935	111.73446		7.44	0.00	0.00		0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.31749	107.76847	107.76847	0.00000	9.21906	108.62101		7.90	0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.38118	109.72176	109.72176	0.00000	9.27946	110.58963		7.95	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.45023	106.53593	106.53593	0.00000	9.34512	107.41880		8.20	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.52819	108.38104	108.38104	0.00000	9.41949	109.27891		8.09	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	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.36887	94.90518	94.90518	0.00000	9.25847	95.82434		8.27	0.00	3,986,017.56		42	55,804.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,551.57000	5.55157	5.55157	0.00000	6,461.34000	6.46134	5,551.570	10.29	0.98	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,466.13000	11.46613	11.46613	0.00000	12,385.21000	12.38521	11,466.130	13.00	1.00	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.02000	0.00002	0.00002	0.00000	0.01000	0.00001	0.020	14.07	0.00	0.00		0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.01000	0.00001	0.00001	0.00000	0.00000	0.00000	0.010	14.68	0.00	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.01000	0.00001	0.00001	0.00000	0.00000	0.00000	0.010	14.83	0.00	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.43222	96.59606	96.59606	0.00000	9.31837	97.53160		8.40	0.00	28,978,818.00		300	65,642.00
R2044	On 07/05/2026	Bond Future	10.00	Put	604.94000	0.60494	0.60494	0.00000	449.55000	0.44955	604.940	9.93	(0.19)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.49791	93.96174	93.96174	0.00000	9.38038	94.91415		8.87	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.56260	95.60297	95.60297	0.00000	9.44147	96.57176		8.74	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.63619	92.87748	92.87748	0.00000	9.51114	93.86293		9.06	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	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.31307	98.69735	98.69735	0.00000	9.21277	99.59730		8.48	0.00	422,918,144.75		4,285	243,045.00
R2048	On 05/02/2026	Bond Future	8.90	Call	29.50000	0.02950	0.02950	0.00000	88.19000	0.08819	29.500	7.54	0.04	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,412.10000	1.41210	1.41210	0.00000	2,049.79000	2.04979	1,412.100	9.02	0.63	0.00		0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,111.41000	3.11141	3.11141	0.00000	3,926.10000	3.92610	3,111.410	9.93	0.87	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	48.55000	0.04855	0.04855	0.00000	24.97000	0.02497	48.550	10.83	(0.04)	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.36720	96.01831	96.01831	0.00000	9.26399	96.93422		9.02	0.00	0.00		0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.42240	97.75873	97.75873	0.00000	9.31610	98.69125		9.11	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.48360	95.03110	95.03110	0.00000	9.37417	95.97964		9.41	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.55313	96.67785	96.67785	0.00000	9.44031	97.64262		9.32	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	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.14069	128.99651	128.99651	0.00000	9.03529	130.27884		8.64	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2053	On 07/05/2026	Bond Future	0.00		9.19053	125.43458	0.00000	9.08208	126.73969		9.20	0.00	2,257,822,440.00	18,000	42,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.24050	127.70811	0.00000	9.12889	129.03671		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.29442	124.08054	0.00000	9.17957	125.43211		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.35504	126.22964	0.00000	9.23676	127.60431		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		8.57015	86.76414	0.00000	8.44428	87.52364		6.40	0.00	1,301,462.10	15	34,886.00
R209	On 07/05/2026	Bond Future	0.00		8.61830	85.15932	0.00000	8.48788	85.93233		6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.66693	86.70290	0.00000	8.53170	87.48982		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.72182	85.06821	0.00000	8.58161	85.86863		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.78656	86.54244	0.00000	8.64100	87.35651		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		258.02902	258.02902	0.00000	258.04120	258.04120		0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.22416	259.22416	0.00000	259.23634	259.23634		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.98559	263.98559	0.00000	263.99768	263.99768		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.14262	265.14262	0.00000	265.15446	265.15446		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.80219	269.80219	0.00000	269.81345	269.81345		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		7.62452	100.56857	0.00000	7.55353	100.85752		3.70	0.00	0.00	0	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.64767	98.81039	0.00000	7.57235	99.10442		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.66923	100.60151	0.00000	7.58903	100.90074		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.70634	98.81103	0.00000	7.62081	99.11529		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.76065	100.52415	0.00000	7.66899	100.83339		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		9.18839	81.23148	0.00000	9.07797	81.98710		7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.24353	79.38235	0.00000	9.12978	80.15141		8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.29987	80.82132	0.00000	9.18260	81.60420		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.36312	78.93843	0.00000	9.24225	79.73481		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.43551	80.30669	0.00000	9.31076	81.11667		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 :											3,323,981,500.18		28,204 1,815,656.00		
Grand Total:											3,323,981,500.18		28,204 1,815,656.00		