

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2026

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	1,267.43000	1,267.43000	0.00000	1,267.59100	1,267.59100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,289.94000	1,289.94000	0.00000	1,290.10300	1,290.10300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,312.94000	1,312.94000	0.00000	1,313.10400	1,313.10400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,335.99100	1,335.99100	0.00000	1,336.15400	1,336.15400			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,359.16900	1,359.16900	0.00000	1,359.33200	1,359.33200			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,627.77700	1,627.77700	0.00000	1,626.82900	1,626.82900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,656.68700	1,656.68700	0.00000	1,655.72200	1,655.72200			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,686.22600	1,686.22600	0.00000	1,685.24100	1,685.24100			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,715.83000	1,715.83000	0.00000	1,714.82400	1,714.82400			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,745.59900	1,745.59900	0.00000	1,744.57100	1,744.57100			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,372.01000	1,372.01000	0.00000	1,370.98200	1,370.98200			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,396.37800	1,396.37800	0.00000	1,395.33100	1,395.33100			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,421.27600	1,421.27600	0.00000	1,420.20800	1,420.20800			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,446.22800	1,446.22800	0.00000	1,445.13800	1,445.13800			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,471.31900	1,471.31900	0.00000	1,470.20700	1,470.20700			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	8.80966	95.91442	0.00000	8.81552	95.88393			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.87741	93.84838	0.00000	8.88355	93.81728			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.94765	95.56189	0.00000	8.95412	95.53004			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.03120	93.44960	0.00000	9.03803	93.41695			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.13021	95.08807	0.00000	9.13745	95.05456			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	9.50328	94.28628	0.00000	9.52420	94.12570			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.57032	91.71973	0.00000	9.59194	91.55616			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.63785	93.39407	0.00000	9.66020	93.22736			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.71145	90.77170	0.00000	9.73457	90.60184			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.79220	92.36177	0.00000	9.81614	92.18863			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	1,346.66200	1,346.66200	0.00000	1,345.63000	1,345.63000			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,370.58000	1,370.58000	0.00000	1,369.52800	1,369.52800			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,395.01700	1,395.01700	0.00000	1,393.94500	1,393.94500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,419.50900	1,419.50900	0.00000	1,418.41500	1,418.41500			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,444.13600	1,444.13600	0.00000	1,443.02000	1,443.02000			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	144.84990	144.84990	0.00000	144.79112	144.79112			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.00301	146.00301	0.00000	145.94308	145.94308			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.66908	148.66908	0.00000	148.60785	148.60785			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.80620	149.80620	0.00000	149.74321	149.74321			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.43638	152.43638	0.00000	152.37184	152.37184			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		112.71	1138	112.71	1138	0.00000	112.71	724	112.71	724	1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.74	089	114.74	089	0.00000	114.74	672	114.74	672	1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.42	143	114.42	143	0.00000	114.42	686	114.42	686	1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.43	236	116.43	236	0.00000	116.43	761	116.43	761	1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.02	874	116.02	874	0.00000	116.03	303	116.03	303	1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.21	762	142.21	762	0.00000	142.22	445	142.22	445	0.00	0.00	28,301,306.38	199	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.22	115	143.22	115	0.00000	143.22	802	143.22	802	0.00	0.00	28,501,008.85	199	10,791.00
I2033	On 06/08/2026	Bond Future	0.00		145.83	643	145.83	643	0.00000	145.84	316	145.84	316	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.82	090	146.82	090	0.00000	146.82	704	146.82	704	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.39	885	149.39	885	0.00000	149.40	470	149.40	470	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		155.54	409	155.54	409	0.00000	155.78	978	155.78	978	0.00	0.00	34,686,332.07	223	2,657.00
I2038	On 07/05/2026	Bond Future	0.00		158.34	478	158.34	478	0.00000	158.59	470	158.59	470	0.00	0.00	35,310,885.94	223	663.00
I2038	On 06/08/2026	Bond Future	0.00		159.04	408	159.04	408	0.00000	159.29	806	159.29	806	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		161.83	992	161.83	992	0.00000	162.09	783	162.09	783	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.45	935	162.45	935	0.00000	162.72	090	162.72	090	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		121.91	896	121.91	896	0.00000	121.92	518	121.92	518	4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.11	426	124.11	426	0.00000	124.12	055	124.12	055	4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.53	626	123.53	626	0.00000	123.54	199	123.54	199	4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.70	725	125.70	725	0.00000	125.71	280	125.71	280	4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.03	071	125.03	071	0.00000	125.03	513	125.03	513	4.60	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		138.28	386	138.28	386	0.00000	139.21	042	139.21	042	0.00	0.00	1,136,969,896.92	8,222	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		138.48	745	138.48	745	0.00000	139.43	068	139.43	068	0.00	0.00	1,138,643,813.90	8,222	14,011.00
I2046	On 06/08/2026	Bond Future	0.00		141.01	621	141.01	621	0.00000	141.97	629	141.97	629	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		141.17	457	141.17	457	0.00000	142.15	085	142.15	085	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		143.65	245	143.65	245	0.00000	144.64	539	144.64	539	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		140.42	348	140.42	348	0.00000	140.42	991	140.42	991	0.00	0.00	1,284,734,418.52	9,149	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		142.95	199	142.95	199	0.00000	142.95	842	142.95	842	0.00	0.00	1,307,867,756.51	9,149	14,137.00
I2050	On 06/08/2026	Bond Future	0.00		143.12	053	143.12	053	0.00000	143.12	676	143.12	676	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		145.63	651	145.63	651	0.00000	145.64	261	145.64	261	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		145.71	677	145.71	677	0.00000	145.72	197	145.72	197	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		127.81	106	127.81	106	0.00000	127.81	772	127.81	772	6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.11	253	130.11	253	0.00000	130.11	916	130.11	916	6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		129.64	413	129.64	413	0.00000	129.65	027	129.65	027	6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		131.92	255	131.92	255	0.00000	131.92	835	131.92	835	6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.35	508	131.35	508	0.00000	131.35	995	131.35	995	6.99	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	0000	0.00000		0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		429.85	700	429.85	700	0.00000	430.57	600	430.57	600	0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		437.59	800	437.59	800	0.00000	438.32	900	438.32	900	0.00	0.00	0.00	0	8.00

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
IGOV	On 06/08/2026	Index Future	0.00		445.50500		445.50500	0.00000	446.24800	446.24800		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		453.42900		453.42900	0.00000	454.18400	454.18400		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		461.39600		461.39600	0.00000	462.16400	462.16400		0.00	0.00	0.00		0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00		0	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	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		0.00	0.00	0.00		0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00		0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238		0.50	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R187	On 05/02/2026	Bond Future	0.00		6.91000		105.28485	0.00000	6.91000	105.28485		0.00	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.81000		103.02468	0.00000	6.81000	103.02468		0.00	0.00	0.00		0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R188	On 05/02/2026	Bond Future	0.00		6.89000		108.58012	0.00000	6.89000	108.58012		0.00	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.84000		106.37386	0.00000	6.84000	106.37386		0.00	0.00	0.00		0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 05/02/2026	Bond Future	0.00		291.86695		291.86695	0.00000	292.87038	292.87038		0.00	0.00	91,062,488.40		312	565.00
R202	On 07/05/2026	Bond Future	0.00		297.12230		297.12230	0.00000	298.14361	298.14361		0.00	0.00	92,702,157.60		312	772.00
R202	On 06/08/2026	Bond Future	0.00		297.14943		297.14943	0.00000	298.18907	298.18907		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		302.37313		302.37313	0.00000	303.43040	303.43040		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		302.20393		302.20393	0.00000	303.27801	303.27801		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.33865		102.46086	0.00000	7.33878	102.46041		2.83	0.00	0.00		0	134,898.00
R2030	On 07/05/2026	Bond Future	0.00		7.35517		104.28046	0.00000	7.35534	104.27991		2.77	0.00	0.00		0	49,369.00
R2030	On 07/05/2026	Bond Future	7.21	Call	374.91000		0.37491	0.00000	377.11000	0.37711	374.910	2.49	0.38	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,411.72000		1.41172	0.00000	1,413.76000	1.41376	1,411.720	3.01	0.75	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	164.45000		0.16445	0.00000	166.58000	0.16658	164.450	3.23	(0.16)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.37118		102.15006	0.00000	7.37140	102.14939		2.80	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	552.45000		0.55245	0.00000	554.01000	0.55401	552.450	2.53	0.40	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,515.48000		1.51548	0.00000	1,517.03000	1.51703	1,515.480	3.00	0.68	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	292.30000		0.29230	0.00000	294.18000	0.29418	292.300	3.33	(0.20)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.38986		103.92120	0.00000	7.39019	103.92026		2.65	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
R2030	On 04/02/2027	Bond Future	0.00		7.42172	101.71420	0.00000	7.42219	101.71295			2.58	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.78942	105.21168	0.00000	7.78474	105.23448			4.24	0.00	0.00	0	85,907.00
R2032	On 07/05/2026	Bond Future	0.00		7.82194	102.92134	0.00000	7.81702	102.94449			4.31	0.00	0.00	0	86,875.00
R2032	On 06/08/2026	Bond Future	0.00		7.85500	104.77563	0.00000	7.84984	104.79903			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.89820	102.43508	0.00000	7.89280	102.45864			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.95310	104.20809	0.00000	7.94743	104.23182			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		7.93056	114.74731	0.00000	7.92592	114.77398			6.50	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		7.96760	111.74311	0.00000	7.96274	111.77018			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.00521	113.75632	0.00000	8.00013	113.78372			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.05216	110.68938	0.00000	8.04687	110.71697			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.10989	112.60482	0.00000	8.10437	112.63258			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		8.30346	107.57488	0.00000	8.30907	107.53886			5.50	0.00	0.00	0	56,479.00
R2035	On 05/02/2026	Bond Future	8.45	Put	227.86000	0.22786	0.00000	247.61000	0.24761	227.860		5.40	(0.26)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,193.37000	2.19337	0.00000	2,165.96000	2.16596	2,193.370		5.83	0.92	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	1.29000	0.00129	0.00000	1.71000	0.00171	1.290		6.98	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.54000	0.00054	0.00000	0.74000	0.00074	0.540		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,133.25000	11.13325	0.00000	11,097.23000	11.09723	11,133.250		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,611.03000	12.61103	0.00000	12,575.01000	12.57501	12,611.030		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	15,265.86000	15.26586	0.00000	15,229.84000	15.22984	15,265.860		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		8.34703	104.98452	0.00000	8.35288	104.94780			5.71	0.00	0.00	0	60,404.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,076.79000	1.07679	0.00000	1,065.39000	1.06539	1,076.790		5.32	0.46	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,211.15000	3.21115	0.00000	3,187.45000	3.18745	3,211.150		6.29	0.78	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	197.20000	0.19720	0.00000	204.06000	0.20406	197.200		7.12	(0.10)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,798.01000	7.79801	0.00000	7,764.63000	7.76463	7,798.010		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,908.14000	7.90814	0.00000	7,874.64000	7.87464	7,908.140		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,183.33000	8.18333	0.00000	8,149.57000	8.14957	8,183.330		8.07	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	28.21000	0.02821	0.00000	29.65000	0.02965	28.210		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	27.12000	0.02712	0.00000	28.52000	0.02852	27.120		8.84	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	24.61000	0.02461	0.00000	25.90000	0.02590	24.610		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	8.91000	0.00891	0.00000	9.46000	0.00946	8.910		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	8.32000	0.00832	0.00000	8.84000	0.00884	8.320		9.42	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	6.99000	0.00699	0.00000	7.44000	0.00744	6.990		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.39210	106.87615	0.00000	8.39822	106.83864			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,409.68000	1.40968	0.00000	1,396.99000	1.39699	1,409.680		5.32	0.45	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,016.30000	3.01630	0.00000	2,995.68000	2.99568	3,016.300		6.00	0.67	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,372.48000	3.37248	0.00000	3,350.57000	3.35057	3,372.480		6.14	0.70	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,991.50000	4.99150	0.00000	4,964.96000	4.96496	4,991.500		6.71	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	530.04000	0.53004	0.00000	540.12000	0.54012	530.040		6.84	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,439.47000	5.43947	0.00000	5,411.94000	5.41194	5,439.470		6.86	0.83	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	9.39	Put	411.80	0000	0.41180	0.00000	420.12	0000	0.42012	411.800	7.13	(0.14)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	294.11	0000	0.29411	0.00000	300.52	0000	0.30052	294.110	7.50	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	262.77	0000	0.26277	0.00000	268.64	0000	0.26864	262.770	7.61	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	259.07	0000	0.25907	0.00000	264.87	0000	0.26487	259.070	7.63	(0.09)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	148.21	0000	0.14821	0.00000	151.92	0000	0.15192	148.210	8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	131.76	0000	0.13176	0.00000	135.13	0000	0.13513	131.760	8.34	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.44	798	104.23084	0.00000	8.45	440	104.19246		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,475.02	0000	3.47502	0.00000	3,453.68	0000	3.45368	3,475.020	6.17	0.65	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	780.40	0000	0.78040	0.00000	791.55	0000	0.79155	780.400	6.88	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	439.79	0000	0.43979	0.00000	446.94	0000	0.44694	439.790	7.53	(0.12)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.51	415	106.03549	0.00000	8.52	092	105.99610		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		8.69	977	98.83588	0.00000	8.71	551	98.72713		6.54	0.00	64,144,486.12	649	106,256.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1.17	0000	0.00117	0.00000	1.73	0000	0.00173	1.170	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.04	0000	0.00004	0.00000	0.07	0000	0.00007	0.040	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,754.05	0000	13.75405	0.00000	13,645.30	0000	13.64530	13,754.050	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,509.20	0000	16.50920	0.00000	16,400.45	0000	16.40045	16,509.200	11.69	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.69	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.75	613	100.59107	0.00000	8.77	246	100.48035		6.60	0.00	0.00	0	110,463.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,428.97	0000	2.42897	0.00000	2,360.35	0000	2.36035	2,428.970	6.60	0.68	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,091.42	0000	5.09142	0.00000	4,998.89	0000	4.99889	5,091.420	7.78	0.88	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	87.75	0000	0.08775	0.00000	94.54	0000	0.09454	87.750	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,503.83	0000	13.50383	0.00000	13,394.65	0000	13.39465	13,503.830	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.08	0000	0.00008	0.00000	0.09	0000	0.00009	0.080	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.81	547	98.14363	0.00000	8.83	246	98.03073		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,953.10	0000	7.95310	0.00000	7,855.90	0000	7.85590	7,953.100	9.01	0.89	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	152.98	0000	0.15298	0.00000	160.31	0000	0.16031	152.980	10.23	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	57.62	0000	0.05762	0.00000	60.78	0000	0.06078	57.620	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.87	528	99.84511	0.00000	8.89	294	99.73001		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,927.39	0000	4.92739	0.00000	4,848.46	0000	4.84846	4,927.390	7.58	0.72	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	536.97	0000	0.53697	0.00000	554.96	0000	0.55496	536.970	8.89	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	296.37	0000	0.29637	0.00000	306.95	0000	0.30695	296.370	9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.94	398	97.31682	0.00000	8.96	238	97.19943		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		8.84	150	118.90019	0.00000	8.84	722	118.85381		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.90	076	115.52866	0.00000	8.90	671	115.48133		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.96	152	117.60996	0.00000	8.96	771	117.56168		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.02	918	114.16879	0.00000	9.03	564	114.11940		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.10	549	116.14421	0.00000	9.11	225	116.09362		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		9.00	201	110.23381	0.00000	9.00	270	110.22831		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.06	307	107.21348	0.00000	9.06	380	107.20776		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.12	575	109.14497	0.00000	9.12	651	109.13912		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.19	485	106.06106	0.00000	9.19	568	106.05478		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.27	217	107.89620	0.00000	9.27	307	107.88953		7.30	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
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.06635	99.72363	0.00000	9.08214	99.60049			7.37	0.00	0.00	0.00	0	79,908.00
R2040	On 05/02/2026	Bond Future	9.05	Call	621.65000	0.62165	0.00000	579.62000	0.57962	621.650	6.84	0.47	0.00	0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,352.35000	1.35235	0.00000	1,278.72000	1.27872	1,352.350	7.24	0.72	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	84.49000	0.08449	0.00000	104.11000	0.10411	84.490	7.84	(0.09)	0.00	0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,504.22000	5.50422	0.00000	5,382.99000	5.38299	5,504.220	9.11	0.99	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.19000	0.00019	0.00000	0.31000	0.00031	0.190	10.47	0.00	0.00	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,339.87000	9.33987	0.00000	9,216.78000	9.21678	9,339.870	10.77	1.00	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.86	0.00	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		12.94	0.00	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,544.72000	18.54472	0.00000	18,421.58000	18.42158	18,544.720	13.21	1.00	0.00	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		13.21	0.00	0.00	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.12818	101.49465	0.00000	9.14452	101.36920		7.47	0.00	0.00	0.00	0.00	0	1,360.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,173.15000	11.17315	0.00000	11,053.44000	11.05344	11,173.150	11.17	0.97	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	6.74000	0.00674	0.00000	7.45000	0.00745	6.740	12.42	0.00	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.19000	0.00119	0.00000	1.34000	0.00134	1.190	12.42	0.00	0.00	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.19311	98.81286	0.00000	9.21005	98.68497		7.86	0.00	0.00	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.25786	100.52581	0.00000	9.27540	100.39550		7.73	0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,923.54000	5.92354	0.00000	5,831.13000	5.83113	5,923.540	8.57	0.74	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	563.79000	0.56379	0.00000	582.85000	0.58285	563.790	10.06	(0.12)	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	318.05000	0.31805	0.00000	329.42000	0.32942	318.050	11.14	(0.07)	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.33090	97.75877	0.00000	9.34910	97.62592		7.98	0.00	0.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.19215	111.44500	0.00000	9.20798	111.30572		7.44	0.00	0.00	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.25366	108.32018	0.00000	9.27002	108.17837		7.90	0.00	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.31658	110.27171	0.00000	9.33352	110.12709		7.95	0.00	0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.38516	107.08120	0.00000	9.40269	106.93390		8.20	0.00	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.46108	108.93404	0.00000	9.47926	108.78381		8.09	0.00	0.00	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.29642	95.50685	0.00000	9.31725	95.33327		8.27	0.00	0.00	0.00	0.00	0	52,494.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,140.46000	6.14046	0.00000	5,968.78000	5.96878	6,140.460	10.29	1.00	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,067.67000	12.06767	0.00000	11,894.10000	11.89410	12,067.670	13.00	1.00	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.07	0.00	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		14.68	0.00	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		14.83	0.00	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.35817	97.20296	0.00000	9.37966	97.02622		8.40	0.00	0.00	0.00	0.00	0	67,785.00
R2044	On 07/05/2026	Bond Future	10.00	Put	467.23000	0.46723	0.00000	502.23000	0.50223	467.230	9.93	(0.16)	0.00	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.42275	94.56913	0.00000	9.44495	94.38910		8.87	0.00	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.48667	96.20849	0.00000	9.50959	96.02508		8.74	0.00	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.55800	93.49181	0.00000	9.58170	93.30496		9.06	0.00	0.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.24069	99.34541	0.00000	9.26149	99.15845		8.48	0.00	794,763.28	0.00	0.00	8	98,903.00
R2048	On 05/02/2026	Bond Future	8.90	Call	39.66000	0.03966	0.00000	34.77000	0.03477	39.660	7.54	0.05	0.00	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,773.18000	1.77318	0.00000	1,653.75000	1.65375	1,773.180	9.02	0.74	0.00	0.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,650.14000	3.65014	0.00000	3,485.14000	3.48514	3,650.140	9.93	0.93	0.00	0.00	0.00	0	12,500.00

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							
R2048	On 05/02/2026	Bond Future	9.90	Put	14.61	000	0.01461	0.00000	20.37	000	0.02037	14.610	10.83	(0.02)	0.00	0	1,940.00	
R2048	On 07/05/2026	Bond Future	0.00		9.29	334	96.67232	0.00000	9.31	476	96.48191		9.02	0.00	0.00	0	169,259.00	
R2048	On 06/08/2026	Bond Future	0.00		9.34	751	98.41417	0.00000	9.36	959	98.22017		9.11	0.00	0.00	0	0.00	
R2048	On 05/11/2026	Bond Future	0.00		9.40	793	95.68538	0.00000	9.43	069	95.48782		9.41	0.00	0.00	0	0.00	
R2048	On 04/02/2027	Bond Future	0.00		9.47	529	97.34179	0.00000	9.49	879	97.14056		9.32	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2053	On 05/02/2026	Bond Future	0.00		9.06	858	129.87143	0.00000	9.07	921	129.74180		8.64	0.00	0.00	0	12,801.00	
R2053	On 07/05/2026	Bond Future	0.00		9.11	694	126.31767	0.00000	9.12	789	126.18559		9.20	0.00	0.00	0	66,329.00	
R2053	On 06/08/2026	Bond Future	0.00		9.16	590	128.59349	0.00000	9.17	719	128.45881		9.30	0.00	0.00	0	0.00	
R2053	On 05/11/2026	Bond Future	0.00		9.21	904	124.96481	0.00000	9.23	068	124.82756		9.62	0.00	0.00	0	0.00	
R2053	On 04/02/2027	Bond Future	0.00		9.27	757	127.12708	0.00000	9.28	959	126.98711		9.53	0.00	0.00	0	0.00	
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R209	On 05/02/2026	Bond Future	0.00		8.50	307	87.16782	0.00000	8.50	865	87.13414		6.40	0.00	0.00	0	34,866.00	
R209	On 07/05/2026	Bond Future	0.00		8.54	962	85.56527	0.00000	8.55	542	85.53090		6.70	0.00	0.00	0	6,551.00	
R209	On 06/08/2026	Bond Future	0.00		8.59	731	87.10687	0.00000	8.60	334	87.07178		6.69	0.00	0.00	0	3,673.00	
R209	On 05/11/2026	Bond Future	0.00		8.65	159	85.46794	0.00000	8.65	788	85.43204		6.78	0.00	0.00	0	0.00	
R209	On 04/02/2027	Bond Future	0.00		8.71	390	86.94757	0.00000	8.72	048	86.91078		6.65	0.00	0.00	0	0.00	
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00	
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R210	On 05/02/2026	Bond Future	0.00		258.09	709	258.09709	0.00000	258.08	223	258.08223		0.00	0.00	0.00	0	534.00	
R210	On 07/05/2026	Bond Future	0.00		259.27	847	259.27847	0.00000	259.26	319	259.26319		0.00	0.00	0.00	0	918.00	
R210	On 06/08/2026	Bond Future	0.00		264.01	286	264.01286	0.00000	263.99	694	263.99694		0.00	0.00	0.00	0	0.00	
R210	On 05/11/2026	Bond Future	0.00		265.13	664	265.13664	0.00000	265.11	895	265.11895		0.00	0.00	0.00	0	0.00	
R210	On 04/02/2027	Bond Future	0.00		269.79	089	269.79089	0.00000	269.77	218	269.77218		0.00	0.00	0.00	0	0.00	
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R213	On 05/02/2026	Bond Future	0.00		7.56	789	100.79898	0.00000	7.56	313	100.81838		3.70	0.00	0.00	0	18,604.00	
R213	On 07/05/2026	Bond Future	0.00		7.58	903	99.03921	0.00000	7.58	400	99.05887		3.68	0.00	0.00	0	65,316.00	
R213	On 06/08/2026	Bond Future	0.00		7.60	964	100.82374	0.00000	7.60	432	100.84361		3.53	0.00	0.00	0	0.00	
R213	On 05/11/2026	Bond Future	0.00		7.64	638	99.02421	0.00000	7.64	077	99.04418		3.49	0.00	0.00	0	0.00	
R213	On 04/02/2027	Bond Future	0.00		7.69	688	100.73917	0.00000	7.69	094	100.75923		3.32	0.00	0.00	0	0.00	
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R214	On 05/02/2026	Bond Future	0.00		9.11	092	81.76055	0.00000	9.13	174	81.61787		7.87	0.00	0.00	0	11,294.00	
R214	On 07/05/2026	Bond Future	0.00		9.16	440	79.91623	0.00000	9.18	586	79.77094		8.33	0.00	0.00	0	30,864.00	
R214	On 06/08/2026	Bond Future	0.00		9.21	958	81.35614	0.00000	9.24	172	81.20815		8.41	0.00	0.00	0	0.00	
R214	On 05/11/2026	Bond Future	0.00		9.28	191	79.47225	0.00000	9.30	477	79.32147		8.64	0.00	0.00	0	0.00	
R214	On 04/02/2027	Bond Future	0.00		9.35	190	80.84826	0.00000	9.37	553	80.69467		8.55	0.00	0.00	0	0.00	
R214	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
Total for Derivatives :													5,243,719,314.49		36,867		1,801,427.00	
Grand Total:													5,243,719,314.49		36,867		1,801,427.00	