

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2026

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	1,265.88700	1,265.88700	0.00000	1,265.57100	1,265.57100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,288.37200	1,288.37200	0.00000	1,288.05000	1,288.05000			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,311.34700	1,311.34700	0.00000	1,311.01700	1,311.01700			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,334.37600	1,334.37600	0.00000	1,334.03700	1,334.03700			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,357.53300	1,357.53300	0.00000	1,357.18500	1,357.18500			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,630.10600	1,630.10600	0.00000	1,628.82900	1,628.82900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,659.06000	1,659.06000	0.00000	1,657.75900	1,657.75900			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,688.64500	1,688.64500	0.00000	1,687.31900	1,687.31900			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,718.30000	1,718.30000	0.00000	1,716.94700	1,716.94700			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,748.12000	1,748.12000	0.00000	1,746.73900	1,746.73900			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,375.34400	1,375.34400	0.00000	1,372.91300	1,372.91300			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,399.77300	1,399.77300	0.00000	1,397.29800	1,397.29800			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,424.73400	1,424.73400	0.00000	1,422.21300	1,422.21300			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,449.75500	1,449.75500	0.00000	1,447.18600	1,447.18600			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,474.91400	1,474.91400	0.00000	1,472.29700	1,472.29700			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	8.78627	96.03625	0.00000	8.79717	95.97945			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.85289	93.97270	0.00000	8.86429	93.91487			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.92186	95.68900	0.00000	8.93384	95.62993			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.00396	93.57994	0.00000	9.01656	93.51962			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.10136	95.22176	0.00000	9.11467	95.16005			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	9.43485	94.81448	0.00000	9.47588	94.49724			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.49961	92.25774	0.00000	9.54199	91.93473			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.56477	93.94236	0.00000	9.60854	93.61339			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.63581	91.33069	0.00000	9.68107	90.99560			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.71389	92.93155	0.00000	9.76069	92.59040			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	1,349.96200	1,349.96200	0.00000	1,347.55100	1,347.55100			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,373.94100	1,373.94100	0.00000	1,371.48600	1,371.48600			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,398.44200	1,398.44200	0.00000	1,395.94100	1,395.94100			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,423.00000	1,423.00000	0.00000	1,420.45200	1,420.45200			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,447.69500	1,447.69500	0.00000	1,445.10000	1,445.10000			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	144.82062	144.82062	0.00000	144.82798	144.82798			0.00	0.00	35,336,231.28	244	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.97371	145.97371	0.00000	145.98109	145.98109			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.64007	148.64007	0.00000	148.64734	148.64734			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.77814	149.77814	0.00000	149.78518	149.78518			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.40939	152.40939	0.00000	152.41617	152.41617			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		112.53626		112.53626	0.00000	112.64322	112.64322		1.98	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.56299		114.56299	0.00000	114.67178	114.67178		1.83	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.24094		114.24094	0.00000	114.35158	114.35158		1.80	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.24984		116.24984	0.00000	116.36217	116.36217		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		115.84427		115.84427	0.00000	115.95825	115.95825		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		141.86974		141.86974	0.00000	141.87638	141.87638		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		142.86749		142.86749	0.00000	142.87410	142.87410		0.00	0.00	0.00	0 10,791.00
I2033	On 06/08/2026	Bond Future	0.00		145.47713		145.47713	0.00000	145.48372	145.48372		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		146.45670		146.45670	0.00000	146.46299	146.46299		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		149.02974		149.02974	0.00000	149.03577	149.03577		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		154.96096		154.96096	0.00000	155.36339	155.36339		0.00	0.00	0.00	0 2,657.00
I2038	On 07/05/2026	Bond Future	0.00		157.75178		157.75178	0.00000	158.16134	158.16134		0.00	0.00	0.00	0 663.00
I2038	On 06/08/2026	Bond Future	0.00		158.44110		158.44110	0.00000	158.85795	158.85795		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		161.22776		161.22776	0.00000	161.65163	161.65163		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		161.83837		161.83837	0.00000	162.26910	162.26910		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		121.75207		121.75207	0.00000	121.90017	121.90017		4.50	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		123.94475		123.94475	0.00000	124.09540	124.09540		4.53	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		123.36440		123.36440	0.00000	123.51763	123.51763		4.66	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		125.53360		125.53360	0.00000	125.68926	125.68926		4.56	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		124.85547		124.85547	0.00000	125.01343	125.01343		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		138.25892		138.25892	0.00000	138.26521	138.26521		0.00	0.00	0.00	0 4,439.00
I2046	On 07/05/2026	Bond Future	0.00		138.46243		138.46243	0.00000	138.46877	138.46877		0.00	0.00	0.00	0 14,011.00
I2046	On 06/08/2026	Bond Future	0.00		140.99158		140.99158	0.00000	140.99774	140.99774		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		141.15096		141.15096	0.00000	141.15693	141.15693		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		143.62987		143.62987	0.00000	143.63546	143.63546		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		138.85564		138.85564	0.00000	139.09760	139.09760		0.00	0.00	0.00	0 2,608.00
I2050	On 07/05/2026	Bond Future	0.00		141.35623		141.35623	0.00000	141.60252	141.60252		0.00	0.00	0.00	0 14,137.00
I2050	On 06/08/2026	Bond Future	0.00		141.49657		141.49657	0.00000	141.74700	141.74700		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		143.98520		143.98520	0.00000	144.23998	144.23998		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		144.03826		144.03826	0.00000	144.29694	144.29694		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		127.78462		127.78462	0.00000	127.79129	127.79129		6.60	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		130.08591		130.08591	0.00000	130.09268	130.09268		6.72	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		129.61785		129.61785	0.00000	129.62424	129.62424		6.96	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		131.89706		131.89706	0.00000	131.90348	131.90348		6.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		131.33060		131.33060	0.00000	131.33676	131.33676		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		428.64600		428.64600	0.00000	428.98600	428.98600		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		436.36600		436.36600	0.00000	436.71100	436.71100		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		444.25200		444.25200	0.00000	444.60300	444.60300		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		452.15500		452.15500	0.00000	452.51200	452.51200		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		460.10300		460.10300	0.00000	460.46400	460.46400		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	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	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	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	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	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	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	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 05/02/2026	Bond Future	0.00		6.91000	105.28485	0.00000	6.91000	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	6.81000	103.02468		0.00		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.53000	101.12988	0.00000	6.53000	6.53000	101.12988		0.00		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.27000	102.89091	0.00000	5.27000	5.27000	102.89091		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 05/02/2026	Bond Future	0.00		6.89000	108.58012	0.00000	6.89000	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	6.84000	106.37386		0.00		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.79000	105.34679	0.00000	6.79000	6.79000	105.34679		0.00		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.71000	106.59698	0.00000	6.71000	6.71000	106.59698		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		292.20758	292.20758	0.00000	292.22129	292.22129	292.22129		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		297.47019	297.47019	0.00000	297.48389	297.48389	297.48389		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		297.50528	297.50528	0.00000	297.51863	297.51863	297.51863		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		302.73818	302.73818	0.00000	302.75115	302.75115	302.75115		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		302.57856	302.57856	0.00000	302.59114	302.59114	302.59114		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		7.35342	102.41008	0.00000	7.36882	7.36882	102.35716		2.83		0.00	0.00	0	134,898.00
R2030	On 07/05/2026	Bond Future	0.00		7.37100	104.22908	0.00000	7.38762	7.38762	104.17516		2.77		0.00	0.00	0	49,369.00
R2030	On 07/05/2026	Bond Future	7.21	Call	351.17000	0.35117	0.00000	334.46000	334.46000	0.33446	351.170	2.49		0.36	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,368.56000	1.36856	0.00000	1,331.52000	1,331.52000	1.33152	1,368.560	3.01		0.74	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	168.84000	0.16884	0.00000	180.26000	180.26000	0.18026	168.840	3.23		(0.17)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.38816	102.09834	0.00000	7.40624	7.40624	102.04330		2.80		0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	528.22000	0.52822	0.00000	508.72000	508.72000	0.50872	528.220	2.53		0.39	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,476.59000	1.47659	0.00000	1,442.02000	1,442.02000	1.44202	1,476.590	3.00		0.67	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	299.34000	0.29934	0.00000	312.71000	312.71000	0.31271	299.340	3.33		(0.21)	0.00	0	1,000.00

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
R2030	On 05/11/2026	Bond Future	0.00		7.40794		103.86962	0.00000	7.42767	103.81336			2.65	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.44109		101.66286	0.00000	7.46280	101.60535			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		7.83342		104.99759	0.00000	7.83384	104.99555			4.24	0.00	0.00	0	84,128.00
R2032	On 07/05/2026	Bond Future	0.00		7.86826		102.70374	0.00000	7.86871	102.70162			4.31	0.00	0.00	0	88,652.00
R2032	On 06/08/2026	Bond Future	0.00		7.90380		104.55468	0.00000	7.90431	104.55237			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.94957		102.21131	0.00000	7.95017	102.20870			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.00731		103.98157	0.00000	8.00801	103.97865			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		7.96423		114.55408	0.00000	7.96974	114.52250			6.50	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		8.00289		111.54678	0.00000	8.00868	111.51461			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.04221		113.55705	0.00000	8.04833	113.52413			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.09088		110.48777	0.00000	8.09737	110.45402			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.15048		112.40094	0.00000	8.15739	112.36628			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		8.28109		107.71867	0.00000	8.29173	107.65025			5.50	0.00	0.00	0	56,346.00
R2035	On 05/02/2026	Bond Future	8.45	Put	173.74000		0.17374	0.00000	199.12000	0.19912	173.740		5.40	(0.22)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,316.95000		2.31695	0.00000	2,257.76000	2.25776	2,316.950		5.83	0.94	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.59000		0.00059	0.00000	0.88000	0.00088	0.590		6.98	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.23000		0.00023	0.00000	0.36000	0.00036	0.230		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,277.04000		11.27704	0.00000	11,208.62000	11.20862	11,277.040		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,754.82000		12.75482	0.00000	12,686.40000	12.68640	12,754.820		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	15,409.65000		15.40965	0.00000	15,341.23000	15.34123	15,409.650		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		8.32369		105.13120	0.00000	8.33477	105.06153			5.71	0.00	0.00	0	60,464.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,134.69000		1.13469	0.00000	1,107.14000	1.10714	1,134.690		5.32	0.48	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,316.86000		3.31686	0.00000	3,266.61000	3.26661	3,316.860		6.29	0.79	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	177.15000		0.17715	0.00000	186.65000	0.18665	177.150		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,935.54000		7.93554	0.00000	7,870.20000	7.87020	7,935.540		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,045.99000		8.04599	0.00000	7,980.50000	7.98050	8,045.990		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,321.95000		8.32195	0.00000	8,256.09000	8.25609	8,321.950		8.07	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	24.46000		0.02446	0.00000	26.23000	0.02623	24.460		8.81	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	23.51000		0.02351	0.00000	25.22000	0.02522	23.510		8.84	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	21.29000		0.02129	0.00000	22.86000	0.02286	21.290		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	7.56000		0.00756	0.00000	8.20000	0.00820	7.560		9.42	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	7.05000		0.00705	0.00000	7.65000	0.00765	7.050		9.42	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	5.90000		0.00590	0.00000	6.41000	0.00641	5.900		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.36767		107.02604	0.00000	8.37925	106.95496			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,469.80000		1.46980	0.00000	1,441.26000	1.44126	1,469.800		5.32	0.46	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,108.39000		3.10839	0.00000	3,064.70000	3.06470	3,108.390		6.00	0.68	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,469.55000		3.46955	0.00000	3,423.51000	3.42351	3,469.550		6.14	0.71	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,105.70000		5.10570	0.00000	5,051.55000	5.05155	5,105.700		6.71	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	497.55000		0.49755	0.00000	512.96000	0.51296	497.550		6.84	(0.17)	0.00	0	350.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2035	On 06/08/2026	Bond Future	9.22	Call	5,557.25	0.00	5.55725	0.00000	5,501.41	0.00	5.50141	5,557.250	6.86	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	385.48	0.00	0.38548	0.00000	397.96	0.00	0.39796	385.480	7.13	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	274.31	0.00	0.27431	0.00000	283.71	0.00	0.28371	274.310	7.50	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	244.78	0.00	0.24478	0.00000	253.32	0.00	0.25332	244.780	7.61	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	241.29	0.00	0.24129	0.00000	249.73	0.00	0.24973	241.290	7.63	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	137.25	0.00	0.13725	0.00000	142.46	0.00	0.14246	137.250	8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	121.89	0.00	0.12189	0.00000	126.58	0.00	0.12658	121.890	8.34	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.42232	104.38	104.38443	0.00000	8.43444	104.31	104.31185		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,568.69	0.00	3.56869	0.00000	3,524.43	0.00	3.52443	3,568.690	6.17	0.66	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	742.86	0.00	0.74286	0.00000	760.62	0.00	0.76062	742.860	6.88	(0.20)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	416.63	0.00	0.41663	0.00000	427.60	0.00	0.42760	416.630	7.53	(0.12)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.48715	106.19	106.19281	0.00000	8.49986	106.11	106.11872		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		8.66718	99.06	99.06156	0.00000	8.68288	98.95	98.95275		6.54	0.00	0.00	0	105,521.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.48	0.00	0.00048	0.00000	0.76	0.00	0.00076	0.480	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.01	0.00	0.00001	0.00000	0.02	0.00	0.00002	0.010	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,979.73000	13.97	13.97973	0.00000	13,870.92000	13.87	13.87092	13,979.730	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,734.88000	16.73	16.73488	0.00000	16,626.07000	16.62	16.62607	16,734.880	11.69	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0.00	0.00000	0.00000	0.00	0.00	0.00000		11.69	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0.00	0.00000	0.00000	0.00	0.00	0.00000		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.72228	100.82	100.82111	0.00000	8.73858	100.71	100.71025		6.60	0.00	0.00	0	111,198.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,576.16	2.57	2.57616	0.00000	2,504.73	2.50	2.50473	2,576.160	6.60	0.70	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,286.52	5.28	5.28652	0.00000	5,192.22	5.19	5.19222	5,286.520	7.78	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	74.98	0.00	0.07498	0.00000	81.01	0.00	0.08101	74.980	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,731.04000	13.73	13.73104	0.00000	13,621.51000	13.62	13.62151	13,731.040	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.06	0.00	0.00006	0.00000	0.07	0.00	0.00007	0.060	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.78023	98.37	98.37835	0.00000	8.79718	98.26	98.26536		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,156.95	8.15	8.15695	0.00000	8,058.68	8.05	8.05868	8,156.950	9.01	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	138.70	0.00	0.13870	0.00000	145.50	0.00	0.14550	138.700	10.23	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	51.54	0.00	0.05154	0.00000	54.43	0.00	0.05443	51.540	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.83858	100.08	100.08487	0.00000	8.85620	99.96	99.96966		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,094.41	5.09	5.09441	0.00000	5,013.92	5.01	5.01392	5,094.410	7.58	0.73	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	501.13	0.00	0.50113	0.00000	518.23	0.00	0.51823	501.130	8.89	(0.12)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	275.41	0.00	0.27541	0.00000	285.41	0.00	0.28541	275.410	9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.90567	97.56	97.56183	0.00000	8.92402	97.44	97.44437		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		8.78841	119.33	119.33186	0.00000	8.82436	119.03	119.03930		6.20	0.00	26,372,341.06	221	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.84565	115.96	115.96832	0.00000	8.88296	115.67	115.67041		6.66	0.00	927,746.56	8	2,403.00
R2038	On 06/08/2026	Bond Future	0.00		8.90423	118.05	118.05823	0.00000	8.94297	117.75	117.75484		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.96956	114.62	114.62599	0.00000	9.00981	114.31	114.31705		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.04336	116.61	116.61064	0.00000	9.08524	116.29	116.29594		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		8.96903	110.49	110.49717	0.00000	8.98483	110.37	110.37088		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.02888	107.48	107.48184	0.00000	9.04525	107.35	107.35323		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.09024	109.41	109.41883	0.00000	9.10722	109.28	109.28775		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.15792	106.34	106.34073	0.00000	9.17555	106.20	106.20709		7.42	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 04/02/2027	Bond Future	0.00		9.23371		108.18191	0.00000	9.25203	108.04568			7.30	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		8.99825		100.25725	0.00000	9.03920	99.93589			7.37	0.00	94,141,557.75	939	80,571.00
R2040	On 05/02/2026	Bond Future	9.05	Call	877.82000		0.87782	0.00000	712.41000	0.71241	877.820		6.84	0.60	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,739.86000		1.73986	0.00000	1,496.92000	1.49692	1,739.860		7.24	0.82	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	36.91000		0.03691	0.00000	60.81000	0.06081	36.910		7.84	(0.05)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	6,034.53000		6.03453	0.00000	5,714.63000	5.71463	6,034.530		9.11	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.04000		0.00004	0.00000	0.10000	0.00010	0.040		10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,873.42000		9.87342	0.00000	9,552.08000	9.55208	9,873.420		10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.86	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	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	19,078.34000		19.07834	0.00000	18,756.98000	18.75698	19,078.340		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			13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.05774		102.03803	0.00000	9.10008	101.71091			7.47	0.00	0.00	0	1,360.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,698.79000		11.69879	0.00000	11,381.51000	11.38151	11,698.790		11.17	0.98	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	4.78000		0.00478	0.00000	5.83000	0.00583	4.780		12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.79000		0.00079	0.00000	1.00000	0.00100	0.790		12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.12012		99.36659	0.00000	9.16397	99.03340			7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.18228		101.09013	0.00000	9.22763	100.75098			7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,342.08000		6.34208	0.00000	6,088.08000	6.08808	6,342.080		8.57	0.77	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	493.31000		0.49331	0.00000	534.15000	0.53415	493.310		10.06	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	277.13000		0.27713	0.00000	300.72000	0.30072	277.130		11.14	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25249		98.33403	0.00000	9.29949	97.98864			7.98	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	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.13396		111.95932	0.00000	9.17495	111.59665			7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.19352		108.84387	0.00000	9.23587	108.47470			7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.25436		110.80540	0.00000	9.29814	110.42947			7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.32072		107.62531	0.00000	9.36600	107.24255			8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.39428		109.48876	0.00000	9.44116	109.09901			8.09	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	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.21324		96.20482	0.00000	9.25919	95.81830			8.27	0.00	0.00	0	51,071.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,835.51000		6.83551	0.00000	6,450.12000	6.45012	6,835.510		10.29	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,765.63000		12.76563	0.00000	12,379.11000	12.37911	12,765.630		13.00	1.00	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	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	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	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.27236		97.91366	0.00000	9.31976	97.52009			8.40	0.00	685,395.62	7	92,792.00
R2044	On 07/05/2026	Bond Future	10.00	Put	354.05000		0.35405	0.00000	413.15000	0.41315	354.050		9.93	(0.13)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.33410		95.29320	0.00000	9.38304	94.89244			8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.39517		96.94607	0.00000	9.44565	96.53808			8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.46340		94.24329	0.00000	9.51554	93.82799			9.06	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	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.16768		100.00633	0.00000	9.21361	99.58970			8.48	0.00	48,603,076.38	486	56,542.00
R2048	On 05/02/2026	Bond Future	8.90	Call	73.66000		0.07366	0.00000	48.65000	0.04865	73.660		7.54	0.09	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,266.72000		2.26672	0.00000	1,943.55000	1.94355	2,266.720		9.02	0.84	0.00	0	1,940.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2048	On 05/02/2026	Bond Future	9.65	Call	4,266.65	000	4.26665	0.00000	3,872.99	000	3.87299	4,266.650	9.93	0.97	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	4.90	000	0.00490	0.00000	9.56	000	0.00956	4.900	10.83	(0.01)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.21818		97.34530	0.00000	9.26545		96.92116		9.02	0.00	0.00	0	219,976.00
R2048	On 06/08/2026	Bond Future	0.00		9.27005		99.09982	0.00000	9.31874		98.66792		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.32807		96.38383	0.00000	9.37822		95.94426		9.41	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.39282		98.05350	0.00000	9.44456		97.60599		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		9.01606		130.51520	0.00000	9.05183		130.07614		8.64	0.00	0.00	0	12,801.00
R2053	On 07/05/2026	Bond Future	0.00		9.06287		126.97328	0.00000	9.09968		126.52632		9.20	0.00	1,269,732.80	10	66,329.00
R2053	On 06/08/2026	Bond Future	0.00		9.11020		129.26155	0.00000	9.14810		128.80633		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.16161		125.64573	0.00000	9.20064		125.18228		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.21829		127.82133	0.00000	9.25852		127.34946		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		8.48079		87.30244	0.00000	8.49140		87.23830		6.40	0.00	785,721.96	9	32,538.00
R209	On 07/05/2026	Bond Future	0.00		8.52650		85.70249	0.00000	8.53750		85.63717		6.70	0.00	0.00	0	9,057.00
R209	On 06/08/2026	Bond Future	0.00		8.57325		87.24704	0.00000	8.58468		87.18042		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.62649		85.61138	0.00000	8.63838		85.54339		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.68767		87.09442	0.00000	8.70006		87.02502		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		100.00	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		258.02137		258.02137	0.00000	258.06044		258.06044		0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.20227		259.20227	0.00000	259.24182		259.24182		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.93674		263.93674	0.00000	263.97665		263.97665		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.06181		265.06181	0.00000	265.10175		265.10175		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.71757		269.71757	0.00000	269.75749		269.75749		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		7.59194		100.70105	0.00000	7.59735		100.67904		3.70	0.00	0.00	0	18,584.00
R213	On 07/05/2026	Bond Future	0.00		7.61448		98.93982	0.00000	7.62024		98.91735		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.63660		100.72312	0.00000	7.64278		100.70007		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.67488		98.92281	0.00000	7.68154		98.89913		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.72713		100.63710	0.00000	7.73435		100.61276		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		9.04289		82.22930	0.00000	9.08381		81.94688		7.87	0.00	0.00	0	9,919.00
R214	On 07/05/2026	Bond Future	0.00		9.09429		80.39353	0.00000	9.13645		80.10602		8.33	0.00	0.00	0	32,239.00
R214	On 06/08/2026	Bond Future	0.00		9.14723		81.84248	0.00000	9.19071		81.54970		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.20721		79.96780	0.00000	9.25206		79.66975		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.27465		81.35332	0.00000	9.32098		81.04987		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 :													208,121,803.41		1,924		1,834,121.00
Grand Total:													208,121,803.41		1,924		1,834,121.00