

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2026

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		1,273.16600		1,273.16600	0.00000	1,273.26600	1,273.26600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,295.51400		1,295.51400	0.00000	1,295.61500	1,295.61500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,318.42400		1,318.42400	0.00000	1,318.52600	1,318.52600		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,341.34800		1,341.34800	0.00000	1,341.44900	1,341.44900		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,364.19100		1,364.19100	0.00000	1,364.28900	1,364.28900		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,647.40900		1,647.40900	0.00000	1,648.50300	1,648.50300		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,676.32500		1,676.32500	0.00000	1,677.43900	1,677.43900		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,705.96900		1,705.96900	0.00000	1,707.10100	1,707.10100		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,735.63300		1,735.63300	0.00000	1,736.78000	1,736.78000		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,765.18900		1,765.18900	0.00000	1,766.35100	1,766.35100		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,387.58200		1,387.58200	0.00000	1,389.15000	1,389.15000		0.00		0.00	0	66.00
ALBI	On 07/05/2026	Index Future	0.00		1,411.93800		1,411.93800	0.00000	1,413.53300	1,413.53300		0.00		0.00	0	13.00
ALBI	On 06/08/2026	Index Future	0.00		1,436.90700		1,436.90700	0.00000	1,438.52900	1,438.52900		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,461.89100		1,461.89100	0.00000	1,463.53900	1,463.53900		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,486.78600		1,486.78600	0.00000	1,488.45700	1,488.45700		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		8.62326		96.89091	0.00000	8.61899	96.91343		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.68626		94.82308	0.00000	8.68179	94.84602		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.75018		96.54073	0.00000	8.74552	96.56398		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.82742		94.43028	0.00000	8.82259	94.45368		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.92255		96.05573	0.00000	8.91754	96.07923		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		9.27759		96.04547	0.00000	9.26322	96.15916		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.33980		93.49101	0.00000	9.32497	93.60669		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.40159		95.18428	0.00000	9.38629	95.30199		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.46946		92.57800	0.00000	9.45370	92.69746		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.54614		94.16998	0.00000	9.52989	94.29125		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,361.65500		1,361.65500	0.00000	1,363.26800	1,363.26800		0.00		0.00 326,797,200.00	24	7.00
GOVI	On 07/05/2026	GOVI	0.00		1,385.55600		1,385.55600	0.00000	1,387.19700	1,387.19700		0.00		0.00 332,533,440.00	24	642.00
GOVI	On 06/08/2026	GOVI	0.00		1,410.05800		1,410.05800	0.00000	1,411.72700	1,411.72700		0.00		0.00 0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,434.57600		1,434.57600	0.00000	1,436.27100	1,436.27100		0.00		0.00 0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,459.00600		1,459.00600	0.00000	1,460.72500	1,460.72500		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		145.35194		145.35194	0.00000	144.96675	144.96675		0.00		0.00 62,501,334.20	430	1,419.00
I2029	On 07/05/2026	Bond Future	0.00		146.48467		146.48467	0.00000	146.09258	146.09258		0.00		0.00 57,275,505.97	391	3,466.00
I2029	On 06/08/2026	Bond Future	0.00		149.13836		149.13836	0.00000	148.73898	148.73898		0.00		0.00 0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.26018		150.26018	0.00000	149.85363	149.85363		0.00		0.00 0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.85029		152.85029	0.00000	152.43628	152.43628		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		112.57	516	112.57516	0.00000	112.73160	112.73160		2.04	0.00	11,820,391.80	105	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.57	911	114.57911	0.00000	114.73830	114.73830		1.87	0.00	12,030,806.55	105	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.24	198	114.24198	0.00000	114.40423	114.40423		1.86	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		116.23	100	116.23100	0.00000	116.39576	116.39576		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.78	759	115.78759	0.00000	115.95497	115.95497		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	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		142.66	621	142.66621	0.00000	142.53534	142.53534		0.00	0.00	293,749,726.39	2,059	304.00
I2033	On 07/05/2026	Bond Future	0.00		143.64	875	143.64875	0.00000	143.51550	143.51550		0.00	0.00	295,772,776.25	2,059	11,491.00
I2033	On 06/08/2026	Bond Future	0.00		146.25	111	146.25111	0.00000	146.11526	146.11526		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.22	007	147.22007	0.00000	147.08174	147.08174		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.75	803	149.75803	0.00000	149.61683	149.61683		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		156.06	786	156.06786	0.00000	156.07497	156.07497		0.00	0.00	1,872,814.32	12	1,625.00
I2038	On 07/05/2026	Bond Future	0.00		158.84	606	158.84606	0.00000	158.85314	158.85314		0.00	0.00	1,906,152.72	12	2,587.00
I2038	On 06/08/2026	Bond Future	0.00		159.53	303	159.53303	0.00000	159.54038	159.54038		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		162.31	124	162.31124	0.00000	162.31830	162.31830		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.88	804	162.88804	0.00000	162.89488	162.89488		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		121.82	672	121.82672	0.00000	121.54987	121.54987		4.71	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		123.99	534	123.99534	0.00000	123.71363	123.71363		4.65	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.39	939	123.39939	0.00000	123.11278	123.11278		4.88	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.54	774	125.54774	0.00000	125.25579	125.25579		4.79	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		124.82	944	124.82944	0.00000	124.53207	124.53207		4.84	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	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		139.72	446	139.72446	0.00000	139.73062	139.73062		0.00	0.00	19,142,251.02	137	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		139.92	594	139.92594	0.00000	139.93216	139.93216		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		142.46	070	142.46070	0.00000	142.46709	142.46709		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		142.62	280	142.62280	0.00000	142.62898	142.62898		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		145.08	043	145.08043	0.00000	145.08631	145.08631		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		140.92	578	140.92578	0.00000	139.50255	139.50255		0.00	0.00	0.00	0	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		143.43	417	143.43417	0.00000	141.98584	141.98584		0.00	0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		143.59	227	143.59227	0.00000	142.11767	142.11767		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		146.09	266	146.09266	0.00000	144.59200	144.59200		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		146.13	569	146.13569	0.00000	144.60881	144.60881		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		125.48	471	125.48471	0.00000	125.49036	125.49036		6.89	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.71	854	127.71854	0.00000	127.72423	127.72423		6.88	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.18	997	127.18997	0.00000	127.19598	127.19598		7.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.40	432	129.40432	0.00000	129.41024	129.41024		7.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.75	255	128.75255	0.00000	128.75817	128.75817		7.33	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	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		431.76	000	431.76000	0.00000	430.56900	430.56900		0.00	0.00	0.00	0	227.00
IGOV	On 07/05/2026	Index Future	0.00		439.44	600	439.44600	0.00000	438.23400	438.23400		0.00	0.00	0.00	0	23.00
IGOV	On 06/08/2026	Index Future	0.00		447.32	300	447.32300	0.00000	446.08800	446.08800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		455.20	400	455.20400	0.00000	453.94700	453.94700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		463.05	800	463.05800	0.00000	461.77800	461.77800		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 05/02/2026	Bond Future	0.00		6.86342	105.31876	0.00000	6.85764	105.32297	105.32297		0.35	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.75400	103.05640	0.00000	6.74579	103.06105	103.06105		0.34	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.45946	101.15490	0.00000	6.44575	101.15976	101.15976		0.25	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.25953	102.89212	0.00000	5.21866	102.89681	102.89681		0.07	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		6.86747	108.61802	0.00000	6.87235	108.60981	108.60981		1.02	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.83092	106.38772	0.00000	6.83662	106.37902	106.37902		0.97	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.76635	105.37541	0.00000	6.77327	105.36703	105.36703		0.99	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.70024	106.60726	0.00000	6.70904	106.59799	106.59799		0.83	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		294.03408	294.03408	0.00000	293.05863	293.05863	293.05863		0.00	0.00	0.00		0	378.00
R202	On 07/05/2026	Bond Future	0.00		299.26814	299.26814	0.00000	298.27511	298.27511	298.27511		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		299.29357	299.29357	0.00000	298.28270	298.28270	298.28270		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		304.50564	304.50564	0.00000	303.47639	303.47639	303.47639		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.27985	304.27985	0.00000	303.23260	303.23260	303.23260		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		7.21700	102.88031	0.00000	7.21711	102.87993	102.87993		2.76	0.00	835,079,476.27		8,117	51,063.00
R2030	On 07/05/2026	Bond Future	0.00		7.23055	104.68610	0.00000	7.23066	104.68575	104.68575		2.67	0.00	4,226,910,659.70		40,377	148,408.00
R2030	On 07/05/2026	Bond Future	7.21 Call		542.18000	0.54218	0.00000	544.88000	0.54488	542.180	542.180	2.63	0.48	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,725.55000	1.72555	0.00000	1,727.58000	1.72758	1,725.550	1,725.550	3.19	0.82	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		103.56000	0.10356	0.00000	105.39000	0.10539	103.560	103.560	3.41	(0.11)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.24093	102.54786	0.00000	7.24108	102.54740	102.54740		2.76	0.00	0.00		0	48,380.00
R2030	On 06/08/2026	Bond Future	7.21 Call		759.43000	0.75943	0.00000	761.31000	0.76131	759.430	759.430	2.72	0.49	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,821.46000	1.82146	0.00000	1,823.19000	1.82319	1,821.460	1,821.460	3.21	0.73	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 06/08/2026	Bond Future	8.06	Put	234.50000	0.23450	0.00000	236.29000	0.23629	234.500	3.53	(0.17)	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.25428	104.30908	0.00000	7.25454	104.30833		2.61	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.28576	102.07548	0.00000	7.28616	102.07442		2.56	0.00	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	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.67916	105.75062	0.00000	7.67450	105.77347		4.26	0.00	686,533,025.04		6,492	22,935.00
R2032	On 07/05/2026	Bond Future	0.00		7.71025	103.44843	0.00000	7.70535	103.47163		4.28	0.00	692,276,893.56		6,692	151,558.00
R2032	On 06/08/2026	Bond Future	0.00		7.74032	105.29720	0.00000	7.73516	105.32074		4.18	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.78083	102.94863	0.00000	7.77543	102.97233		4.19	0.00	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.83652	104.69734	0.00000	7.83087	104.72113		4.00	0.00	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	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		7.80959	115.44511	0.00000	7.80498	115.47182		6.52	0.00	0.00	0.00	0	4,359.00
R2033	On 07/05/2026	Bond Future	0.00		7.84476	112.42998	0.00000	7.83993	112.45710		6.41	0.00	0.00	0.00	0	9,452.00
R2033	On 06/08/2026	Bond Future	0.00		7.87905	114.43924	0.00000	7.87398	114.46680		6.70	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.92293	111.36570	0.00000	7.91766	111.39339		6.54	0.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.98070	113.25693	0.00000	7.97521	113.28476		6.63	0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		8.12560	108.72537	0.00000	8.11103	108.82035		5.52	0.00	281,707,433.67		2,591	19,520.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,283.15000	3.28315	0.00000	3,378.27000	3.37827	3,283.150	6.45	1.00	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.00000	0.00000	0.00000	0.00000	0.00000		7.63	0.00	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000		7.88	0.00	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.00000	0.00000	0.00000	0.00000	0.00000		8.76	0.00	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	12,283.74000	12.28374	0.00000	12,378.72000	12.37872	12,283.740	9.96	1.00	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,761.52000	13.76152	0.00000	13,856.50000	13.85650	13,761.520	10.14	1.00	0.00	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		10.14	0.00	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	16,416.35000	16.41635	0.00000	16,511.33000	16.51133	16,416.350	10.14	1.00	0.00	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		10.14	0.00	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		10.14	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.16529	106.13382	0.00000	8.15013	106.23043		5.61	0.00	257,480,647.32		2,426	95,619.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,692.15000	1.69215	0.00000	1,757.18000	1.75718	1,692.150	5.70	0.60	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	489.13000	0.48913	0.00000	471.97000	0.47197	489.130	6.26	(0.24)	0.00	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,161.29000	4.16129	0.00000	4,248.53000	4.24853	4,161.290	6.77	0.86	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	108.55000	0.10855	0.00000	105.39000	0.10539	108.550	7.61	(0.06)	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,908.57000	8.90857	0.00000	9,004.27000	9.00427	8,908.570	8.40	0.98	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,020.25000	9.02025	0.00000	9,116.00000	9.11600	9,020.250	8.44	0.98	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,298.97000	9.29897	0.00000	9,394.84000	9.39484	9,298.970	8.53	0.98	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	13.65000	0.01365	0.00000	13.45000	0.01345	13.650	9.30	(0.01)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	13.10000	0.01310	0.00000	12.91000	0.01291	13.100	9.33	(0.01)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	11.85000	0.01185	0.00000	11.69000	0.01169	11.850	9.42	(0.01)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	2.48000	0.00248	0.00000	2.46000	0.00246	2.480	9.49	0.00	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	2.29000	0.00229	0.00000	2.27000	0.00227	2.290	9.49	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	1.87000	0.00187	0.00000	1.86000	0.00186	1.870	9.49	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.20510	108.03073	0.00000	8.18931	108.12898		5.68	0.00	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,063.59000	2.06359	0.00000	2,123.17000	2.12317	2,063.590	5.75	0.56	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,902.97000	3.90297	0.00000	3,980.11000	3.98011	3,902.970	6.50	0.74	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,288.97000	4.28897	0.00000	4,368.50000	4.36850	4,288.970	6.64	0.76	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,000.21000	6.00021	0.00000	6,087.31000	6.08731	6,000.210	7.22	0.85	0.00	0.00	0	200.00

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	9.21	Put	400.77	000	0.40077	0.00000	390.90	000	0.39090	400.770	7.35	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,466.76	000	6.46676	0.00000	6,555.30	000	6.55530	6,466.760	7.37	0.87	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	309.22	000	0.30922	0.00000	301.77	000	0.30177	309.220	7.63	(0.11)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	219.68	000	0.21968	0.00000	214.57	000	0.21457	219.680	7.99	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	196.62	000	0.19662	0.00000	192.12	000	0.19212	196.620	8.11	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	193.93	000	0.19393	0.00000	189.50	000	0.18950	193.930	8.12	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	112.12	000	0.11212	0.00000	109.77	000	0.10977	112.120	8.73	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	99.99	000	0.09999	0.00000	97.94	000	0.09794	99.990	8.87	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.25582		105.38829	0.00000	8.23940		105.48797		5.77	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,241.20	000	4.24120	0.00000	4,317.10	000	4.31710	4,241.200	6.23	0.72	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	552.10	000	0.55210	0.00000	539.24	000	0.53924	552.100	6.98	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	307.14	000	0.30714	0.00000	300.23	000	0.30023	307.140	7.66	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.31908		107.17909	0.00000	8.30198		107.28012		5.60	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 05/02/2026	Bond Future	0.00		8.48621		100.32744	0.00000	8.47668		100.39471		6.54	0.00	1,357,129,280.88	13,527	45,885.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.80	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.04	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	15,245.61	00	15.24561	0.00000	15,312.88	000	15.31288	15,245.610	12.14	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,000.76	00	18.00076	0.00000	18,068.03	000	18.06803	18,000.760	12.14	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.14	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.14	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.53767		102.08844	0.00000	8.52779		102.15688		6.48	0.00	2,123,133,286.68	20,797	158,211.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,552.47	000	3.55247	0.00000	3,612.86	000	3.61286	3,552.470	7.10	0.80	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	6,447.63	000	6.44763	0.00000	6,514.34	000	6.51434	6,447.630	8.30	0.93	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	38.38	000	0.03838	0.00000	38.25	000	0.03825	38.380	9.55	(0.02)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,989.11	00	14.98911	0.00000	15,057.61	000	15.05761	14,989.110	10.96	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.01	000	0.00001	0.00000	0.01	000	0.00001	0.010	10.96	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.59077		99.65322	0.00000	8.58053		99.72275		6.90	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,348.32	000	9.34832	0.00000	9,415.09	000	9.41509	9,348.320	9.55	0.92	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	105.29	000	0.10529	0.00000	104.49	000	0.10449	105.290	10.81	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	28.83	000	0.02883	0.00000	28.68	000	0.02868	28.830	10.90	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.64471		101.36448	0.00000	8.63412		101.43502		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,159.90	000	6.15990	0.00000	6,218.96	000	6.21896	6,159.900	8.08	0.78	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	409.25	000	0.40925	0.00000	404.83	000	0.40483	409.250	9.37	(0.10)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	217.07	000	0.21707	0.00000	215.02	000	0.21502	217.070	10.21	(0.05)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.70937		98.83020	0.00000	8.69842		98.90160		6.95	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,823.93	000	1.82393	0.00000	1,856.45	000	1.85645	1,823.930	6.51	0.41	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,536.76	000	1.53676	0.00000	1,519.33	000	1.51933	1,536.760	7.87	(0.30)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	973.83	000	0.97383	0.00000	963.20	000	0.96320	973.830	8.68	(0.19)	0.00	0	4,490.00
R2037	On 31/01/2037	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
R2038	On 05/02/2026	Bond Future	0.00		8.62178		120.70156	0.00000	8.60230		120.86316		6.28	0.00	0.00	0	3,471.00
R2038	On 07/05/2026	Bond Future	0.00		8.67589		117.33756	0.00000	8.65569		117.50200		6.62	0.00	0.00	0	3,115.00
R2038	On 06/08/2026	Bond Future	0.00		8.73027		119.43452	0.00000	8.70932		119.60182		6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.79163		116.00580	0.00000	8.76994		116.17559		6.80	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
R2038	On 04/02/2027	Bond Future	0.00		8.86356		117.97562	0.00000	8.84107	118.14796		6.73		0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.75190		112.25416	0.00000	8.73244	112.41361		6.81		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.80698		109.24698	0.00000	8.78684	109.40922		7.07		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.86248		111.19933	0.00000	8.84163	111.36441		7.23		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.92446		108.13310	0.00000	8.90291	108.30070		7.44		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.99637		109.96938	0.00000	8.97407	110.13951		7.34		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		8.86192		101.33779	0.00000	8.84243	101.49362		7.40		0.00	26,955,852.14	266	70,559.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,547.49000		1.54749	0.00000	1,699.15000	1.69915	1,547.490	7.56		0.89	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	2,657.88000		2.65788	0.00000	2,813.98000	2.81398	2,657.880	8.04		0.98	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.39000		0.00039	0.00000	0.50000	0.00050	0.390	8.70		0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	7,113.65000		7.11365	0.00000	7,269.48000	7.26948	7,113.650	9.98		1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.00000		0.00000	0.00000	0.00000	0.00000		11.37		0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	10,953.9400		10.95394	0.00000	11,109.77000	11.10977	10,953.940	11.72		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		12.97		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		13.75		0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	20,158.8800		20.15888	0.00000	20,314.71000	20.31471	20,158.880	13.75		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		13.75		0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		8.91954		103.11646	0.00000	8.89939	103.27508		7.35		0.00	32,275,451.98	313	19,681.00
R2040	On 07/05/2026	Bond Future	8.65	Call	605.32000		0.60532	0.00000	657.08000	0.65708	605.320	6.58		0.28	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	12,755.6500		12.75565	0.00000	12,913.11000	12.91311	12,755.650	11.77		0.98	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1.53000		0.00153	0.00000	1.49000	0.00149	1.530	12.47		0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.20000		0.00020	0.00000	0.19000	0.00019	0.200	12.47		0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.97909		100.44902	0.00000	8.95825	100.61038		7.87		0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		9.03882		102.17393	0.00000	9.01732	102.33780		7.76		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,298.05000		7.29805	0.00000	7,433.36000	7.43336	7,298.050	9.16		0.80	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	442.84000		0.44284	0.00000	430.32000	0.43032	442.840	10.65		(0.10)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	251.48000		0.25148	0.00000	244.74000	0.24474	251.480	11.73		(0.05)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.10851		99.40281	0.00000	9.08629	99.56921		8.01		0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,871.32000		1.87132	0.00000	1,939.35000	1.93935	1,871.320	7.28		0.38	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,796.63000		1.79663	0.00000	1,750.80000	1.75080	1,796.630	8.82		(0.30)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,139.66000		1.13966	0.00000	1,110.59000	1.11059	1,139.660	9.76		(0.20)	0.00	0	2,300.00
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		8.98215		113.31839	0.00000	8.96271	113.49424		7.49		0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		9.03934		110.20390	0.00000	9.01927	110.38280		7.80		0.00	0.00	0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		9.09694		112.17341	0.00000	9.07622	112.35539		7.99		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.16030		108.99785	0.00000	9.13892	109.18273		8.25		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.23267		110.84871	0.00000	9.21061	111.03634		8.16		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		9.09696		97.19358	0.00000	9.07246	97.40387		8.33		0.00	151,524,791.22	1,559	48,214.00
R2044	On 05/02/2026	Bond Future	10.07	Call	7,823.35000		7.82335	0.00000	8,033.64000	8.03364	7,823.350	11.32		1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	13,754.3900		13.75439	0.00000	13,964.68000	13.96468	13,754.390	14.27		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		15.50		0.00	0.00	0	4,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.50	0.00	0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.50	0.00	0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.15491	98.89953	0.00000	9.12965	99.11356			8.30	0.00	34,417,036.44		348	104,142.00
R2044	On 07/05/2026	Bond Future	10.00	Put	260.77000	0.26077	0.00000	245.12000	0.24512	260.770	10.69	(0.10)	0.00			0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.21467	96.28200	0.00000	9.18862	96.49973			8.92	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.27412	97.93532	0.00000	9.24730	98.15659			8.81	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.34245	95.21738	0.00000	9.31481	95.44210			9.14	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		9.05160	101.07229	0.00000	9.02208	101.34638			8.56	0.00	274,108,050.48		2,712	43,140.00
R2048	On 05/02/2026	Bond Future	8.90	Call	73.20000	0.07320	0.00000	131.09000	0.13109	73.200	7.62	0.12	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	3,150.83000	3.15083	0.00000	3,424.05000	3.42405	3,150.830	9.12	0.99	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	5,300.81000	5.30081	0.00000	5,574.91000	5.57491	5,300.810	10.07	1.00	0.00			0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00000	0.00000	0.00000	0.00000	0.00000			11.00	0.00	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.10100	98.40979	0.00000	9.07064	98.68866			8.93	0.00	266,887,350.48		2,712	266,719.00
R2048	On 06/08/2026	Bond Future	0.00		9.15106	100.16860	0.00000	9.11982	100.45236			9.19	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.20746	97.45441	0.00000	9.17534	97.74275			9.51	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.27218	99.11019	0.00000	9.23911	99.40314			9.44	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	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		8.92583	131.63427	0.00000	8.87618	132.25718			8.77	0.00	56,602,736.10		430	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		8.97225	128.08515	0.00000	8.92118	128.71906			9.15	0.00	0.00		0	73,936.00
R2053	On 06/08/2026	Bond Future	0.00		9.01854	130.37415	0.00000	8.96601	131.01929			9.42	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.06914	126.75543	0.00000	9.01513	127.41129			9.76	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.12663	128.90782	0.00000	9.07105	129.57446			9.69	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		8.32045	88.27937	0.00000	8.31592	88.30718			6.43	0.00	83,865,401.50		950	30,492.00
R209	On 07/05/2026	Bond Future	0.00		8.36339	86.67862	0.00000	8.35871	86.70684			6.59	0.00	7,714,397.18		89	15,552.00
R209	On 06/08/2026	Bond Future	0.00		8.40633	88.22769	0.00000	8.40148	88.25640			6.72	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.45600	86.59389	0.00000	8.45101	86.62286			6.81	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.51572	88.06513	0.00000	8.51059	88.09430			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		258.66048	258.66048	0.00000	258.19392	258.19392			0.00	0.00	0.00		0	424.00
R210	On 07/05/2026	Bond Future	0.00		259.79985	259.79985	0.00000	259.32502	259.32502			0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.50624	264.50624	0.00000	264.02246	264.02246			0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.59764	265.59764	0.00000	265.10512	265.10512			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.17506	270.17506	0.00000	269.67323	269.67323			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		7.45848	101.24602	0.00000	7.45880	101.24471			3.70	0.00	11,845,784.34		117	13,480.00
R213	On 07/05/2026	Bond Future	0.00		7.47810	99.47386	0.00000	7.47845	99.47249			3.63	0.00	11,638,441.62		117	68,794.00
R213	On 06/08/2026	Bond Future	0.00		7.49534	101.25173	0.00000	7.49573	101.25027			3.52	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.52894	99.44339	0.00000	7.52942	99.44167			3.49	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.58032	101.13368	0.00000	7.58093	101.13161			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		8.87654	83.39213	0.00000	8.86208	83.49433			7.90	0.00	463,493,458.54		5,558	7,014.00

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
R214	On 07/05/2026	Bond Future	0.00		8.92540	81.56007	0.00000	8.91050	81.66414		8.19	0.00	335,130,327.63		4,109	39,157.00
R214	On 06/08/2026	Bond Future	0.00		8.97492	83.01782	0.00000	8.95958	83.12363		8.42	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.03169	81.14949	0.00000	9.01591	81.25693		8.66	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.09754	82.52852	0.00000	9.08130	82.63749		8.59	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 :											13,632,112,181.99				125,657	2,020,077.00
Grand Total:											13,632,112,181.99				125,657	2,020,077.00