

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2026

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		1,275.07100		1,275.07100	0.00000	1,273.16600	1,273.16600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,297.45200		1,297.45200	0.00000	1,295.51400	1,295.51400		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,320.39700		1,320.39700	0.00000	1,318.42400	1,318.42400		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,343.35900		1,343.35900	0.00000	1,341.34800	1,341.34800		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,366.23900		1,366.23900	0.00000	1,364.19100	1,364.19100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,652.88300		1,652.88300	0.00000	1,647.40900	1,647.40900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,681.89500		1,681.89500	0.00000	1,676.32500	1,676.32500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,711.63900		1,711.63900	0.00000	1,705.96900	1,705.96900		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,741.40500		1,741.40500	0.00000	1,735.63300	1,735.63300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,771.06500		1,771.06500	0.00000	1,765.18900	1,765.18900		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,393.35600		1,393.35600	0.00000	1,387.58200	1,387.58200		0.00	0.00	111,468,480.00	8	62.00
ALBI	On 07/05/2026	Index Future	0.00		1,417.81300		1,417.81300	0.00000	1,411.93800	1,411.93800		0.00	0.00	0.00	0	13.00
ALBI	On 06/08/2026	Index Future	0.00		1,442.88700		1,442.88700	0.00000	1,436.90700	1,436.90700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,467.98000		1,467.98000	0.00000	1,461.89100	1,461.89100		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,492.98200		1,492.98200	0.00000	1,486.78600	1,486.78600		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		8.55574		97.24780	0.00000	8.62326	96.89091		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.61565		95.18637	0.00000	8.68626	94.82308		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.67617		96.91091	0.00000	8.75018	96.54073		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.74971		94.80766	0.00000	8.82742	94.43028		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.84072		96.44051	0.00000	8.92255	96.05573		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		9.18527		96.77942	0.00000	9.27759	96.04547		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.24450		94.23806	0.00000	9.33980	93.49101		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.30318		95.94523	0.00000	9.40159	95.18428		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.36776		93.35290	0.00000	9.46946	92.57800		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.44095		94.95919	0.00000	9.54614	94.16998		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		1,367.22700		1,367.22700	0.00000	1,361.65500	1,361.65500		0.00	0.00	0.00	0	7.00
GOVI	On 07/05/2026	GOVI	0.00		1,391.22500		1,391.22500	0.00000	1,385.55600	1,385.55600		0.00	0.00	0.00	0	642.00
GOVI	On 06/08/2026	GOVI	0.00		1,415.82900		1,415.82900	0.00000	1,410.05800	1,410.05800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,440.45100		1,440.45100	0.00000	1,434.57600	1,434.57600		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,464.98500		1,464.98500	0.00000	1,459.00600	1,459.00600		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		145.66866		145.66866	0.00000	145.35194	145.35194		0.00	0.00	0.00	0	1,419.00
I2029	On 07/05/2026	Bond Future	0.00		146.80710		146.80710	0.00000	146.48467	146.48467		0.00	0.00	0.00	0	3,466.00
I2029	On 06/08/2026	Bond Future	0.00		149.46706		149.46706	0.00000	149.13836	149.13836		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.59571		150.59571	0.00000	150.26018	150.26018		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.19300		153.19300	0.00000	152.85029	152.85029		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		113.40886		113.40886	0.00000	112.57516	112.57516		2.04	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.42771		115.42771	0.00000	114.57911	114.57911		1.87	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.10630		115.10630	0.00000	114.24198	114.24198		1.86	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.11125		117.11125	0.00000	116.23100	116.23100		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.68410		116.68410	0.00000	115.78759	115.78759		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.63671		142.63671	0.00000	142.66621	142.66621		0.00	0.00	0.00	0	304.00
I2033	On 07/05/2026	Bond Future	0.00		143.61887		143.61887	0.00000	143.64875	143.64875		0.00	0.00	0.00	0	11,491.00
I2033	On 06/08/2026	Bond Future	0.00		146.22109		146.22109	0.00000	146.25111	146.25111		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.19068		147.19068	0.00000	147.22007	147.22007		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.72940		149.72940	0.00000	149.75803	149.75803		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		157.47132		157.47132	0.00000	156.06786	156.06786		0.00	0.00	0.00	0	1,625.00
I2038	On 07/05/2026	Bond Future	0.00		160.27443		160.27443	0.00000	158.84606	158.84606		0.00	0.00	0.00	0	2,587.00
I2038	On 06/08/2026	Bond Future	0.00		160.98791		160.98791	0.00000	159.53303	159.53303		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.79253		163.79253	0.00000	162.31124	162.31124		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.39633		164.39633	0.00000	162.88804	162.88804		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		121.80188		121.80188	0.00000	121.82672	121.82672		4.71	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		123.97001		123.97001	0.00000	123.99534	123.99534		4.65	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.37402		123.37402	0.00000	123.39939	123.39939		4.88	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.52289		125.52289	0.00000	125.54774	125.54774		4.79	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		124.80526		124.80526	0.00000	124.82944	124.82944		4.84	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		141.24955		141.24955	0.00000	139.72446	139.72446		0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		141.47817		141.47817	0.00000	139.92594	139.92594		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		144.04161		144.04161	0.00000	142.46070	142.46070		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.23227		144.23227	0.00000	142.62280	142.62280		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.71894		146.71894	0.00000	145.08043	145.08043		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		143.07534		143.07534	0.00000	140.92578	140.92578		0.00	0.00	0.00	0	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		145.62222		145.62222	0.00000	143.43417	143.43417		0.00	0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		145.82037		145.82037	0.00000	143.59227	143.59227		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		148.36082		148.36082	0.00000	146.09266	146.09266		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		148.44421		148.44421	0.00000	146.13569	146.13569		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		125.45981		125.45981	0.00000	125.48471	125.48471		6.89	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.69333		127.69333	0.00000	127.71854	127.71854		6.88	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.16468		127.16468	0.00000	127.18997	127.18997		7.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.37962		129.37962	0.00000	129.40432	129.40432		7.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.72843		128.72843	0.00000	128.75255	128.75255		7.33	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		435.43400		435.43400	0.00000	431.76000	431.76000		0.00	0.00	0.00	0	227.00
IGOV	On 07/05/2026	Index Future	0.00		443.18500		443.18500	0.00000	439.44600	439.44600		0.00	0.00	0.00	0	23.00
IGOV	On 06/08/2026	Index Future	0.00		451.12900		451.12900	0.00000	447.32300	447.32300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		459.07900		459.07900	0.00000	455.20400	455.20400		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		467.00100		467.00100	0.00000	463.05800	463.05800		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		6.83437	105.33991	0.00000	6.86342	105.31876	105.31876		0.35		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.71266	103.07982	0.00000	6.75400	103.05640	103.05640		0.34		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.38819	101.18019	0.00000	6.45946	101.15490	101.15490		0.25		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.02912	102.91860	0.00000	5.25953	102.89212	102.89212		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		6.83775	108.66803	0.00000	6.86747	108.61802	108.61802		1.02		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.79614	106.44084	0.00000	6.83092	106.38772	106.38772		0.97		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.72439	105.42619	0.00000	6.76635	105.37541	105.37541		0.99		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.64767	106.66266	0.00000	6.70024	106.60726	106.60726		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		293.97351	293.97351	0.00000	294.03408	294.03408	294.03408		0.00		0.00	0.00	0	378.00
R202	On 07/05/2026	Bond Future	0.00		299.20638	299.20638	0.00000	299.26814	299.26814	299.26814		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		299.23173	299.23173	0.00000	299.29357	299.29357	299.29357		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		304.44494	304.44494	0.00000	304.50564	304.50564	304.50564		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.22110	304.22110	0.00000	304.27985	304.27985	304.27985		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		7.16116	103.07355	0.00000	7.21700	102.88031	102.88031		2.76		0.00	0.00	0	51,063.00
R2030	On 07/05/2026	Bond Future	0.00		7.17036	104.88273	0.00000	7.23055	104.68610	104.68610		2.67		0.00	0.00	0	148,408.00
R2030	On 07/05/2026	Bond Future	7.21 Call		639.85000	0.63985	0.00000	542.18000	0.54218	639.850	2.63	0.54		0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,886.90000	1.88690	0.00000	1,725.55000	1.72555	1,886.900	3.19	0.85		0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		81.63000	0.08163	0.00000	103.56000	0.10356	81.630	3.41	(0.09)		0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.17553	102.74832	0.00000	7.24093	102.54786	102.54786	2.76	0.00	108,707,722.56		1,058	47,851.00	
R2030	On 06/08/2026	Bond Future	7.21 Call		858.55000	0.85855	0.00000	759.43000	0.75943	858.550	2.72	0.52		0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,968.63000	1.96863	0.00000	1,821.46000	1.82146	1,968.630	3.21	0.76		0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		201.39000	0.20139	0.00000	234.50000	0.23450	201.390	3.53	(0.15)		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		7.18300		104.51373	0.00000	7.25428	104.30908			2.61	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.20736		102.28454	0.00000	7.28576	102.07548			2.56	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		7.63281		105.97822	0.00000	7.67916	105.75062			4.26	0.00	0.00	0	22,935.00
R2032	On 07/05/2026	Bond Future	0.00		7.66140		103.68002	0.00000	7.71025	103.44843			4.28	0.00	418,763,600.78	4,039	151,778.00
R2032	On 06/08/2026	Bond Future	0.00		7.68865		105.53327	0.00000	7.74032	105.29720			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.72603		103.18950	0.00000	7.78083	102.94863			4.19	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.77817		104.94331	0.00000	7.83652	104.69734			4.00	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	0.00
R2033	On 05/02/2026	Bond Future	0.00		7.75812		115.74371	0.00000	7.80959	115.44511			6.52	0.00	0.00	0	4,359.00
R2033	On 07/05/2026	Bond Future	0.00		7.79073		112.73381	0.00000	7.84476	112.42998			6.41	0.00	22,546,762.00	200	9,452.00
R2033	On 06/08/2026	Bond Future	0.00		7.82217		114.74890	0.00000	7.87905	114.43924			6.70	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.86293		111.68150	0.00000	7.92293	111.36570			6.54	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.91722		113.57917	0.00000	7.98070	113.25693			6.63	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		8.05883		109.16156	0.00000	8.12560	108.72537			5.52	0.00	140,272,604.60	1,285	19,771.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,719.00000		3.71900	0.00000	3,283.15000	3.28315	3,719.000		6.45	1.00	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	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	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	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	12,719.93000		12.71993	0.00000	12,283.74000	12.28374	12,719.930		9.96	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	14,197.71000		14.19771	0.00000	13,761.52000	13.76152	14,197.710		10.14	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			10.14	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	16,852.54000		16.85254	0.00000	16,416.35000	16.41635	16,852.540		10.14	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			10.14	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	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.09580		106.57764	0.00000	8.16529	106.13382			5.61	0.00	0.00	0	95,619.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,966.51000		1.96651	0.00000	1,692.15000	1.69215	1,966.510		5.70	0.66	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	387.88000		0.38788	0.00000	489.13000	0.48913	387.880		6.26	(0.20)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,543.78000		4.54378	0.00000	4,161.29000	4.16129	4,543.780		6.77	0.88	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	82.89000		0.08289	0.00000	108.55000	0.10855	82.890		7.61	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,342.47000		9.34247	0.00000	8,908.57000	8.90857	9,342.470		8.40	0.98	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,454.55000		9.45455	0.00000	9,020.25000	9.02025	9,454.550		8.44	0.98	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,734.23000		9.73423	0.00000	9,298.97000	9.29897	9,734.230		8.53	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	10.09000		0.01009	0.00000	13.65000	0.01365	10.090		9.30	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	9.68000		0.00968	0.00000	13.10000	0.01310	9.680		9.33	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	8.74000		0.00874	0.00000	11.85000	0.01185	8.740		9.42	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	1.75000		0.00175	0.00000	2.48000	0.00248	1.750		9.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	1.61000		0.00161	0.00000	2.29000	0.00229	1.610		9.49	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	1.30000		0.00130	0.00000	1.87000	0.00187	1.300		9.49	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.13261		108.48279	0.00000	8.20510	108.03073			5.68	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,318.80000		2.31880	0.00000	2,063.59000	2.06359	2,318.800		5.75	0.59	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,239.15000		4.23915	0.00000	3,902.97000	3.90297	4,239.150		6.50	0.77	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,636.61000		4.63661	0.00000	4,288.97000	4.28897	4,636.610		6.64	0.79	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,385.44000		6.38544	0.00000	6,000.21000	6.00021	6,385.440		7.22	0.87	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	340.54000		0.34054	0.00000	400.77000	0.40077	340.540		7.35	(0.12)	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	6,859.37	000	6.85937	0.00000	6,466.76	000	6.46676	6,859.370	7.37	0.88	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39	Put	261.83	000	0.26183	0.00000	309.22	000	0.30922	261.830	7.63	(0.09)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63	Put	185.24	000	0.18524	0.00000	219.68	000	0.21968	185.240	7.99	(0.07)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71	Put	165.61	000	0.16561	0.00000	196.62	000	0.19662	165.610	8.11	(0.06)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72	Put	163.33	000	0.16333	0.00000	193.93	000	0.19393	163.330	8.12	(0.06)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13	Put	94.00	000	0.09400	0.00000	112.12	000	0.11212	94.000	8.73	(0.03)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22	Put	83.77	000	0.08377	0.00000	99.99	000	0.09999	83.770	8.87	(0.03)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00		8.18	011	105.84	893	0.00000	8.25	582	105.38	829	5.77	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,577.80	000	4.57780	0.00000	4,241.20	000	4.24120	4,577.800	6.23	0.75	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	480.49	000	0.48049	0.00000	552.10	000	0.55210	480.490	6.98	(0.14)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	265.84	000	0.26584	0.00000	307.14	000	0.30714	265.840	7.66	(0.08)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.23	979	107.64	862	0.00000	8.31	908	107.17	909	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		8.42	436	100.76	506	0.00000	8.48	621	100.32	744	6.54	0.00	328,997,920.90	3,265	43,007.00
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	15,683.23	000	15.68323	0.00000	15,245.61	000	15.24561	15,683.230	12.14	1.00	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	18,438.38	000	18.43838	0.00000	18,000.76	000	18.00076	18,438.380	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		8.47	355	102.53	371	0.00000	8.53	767	102.08	844	6.48	0.00	68,184,917.15	665	158,211.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,912.91	000	3.91291	0.00000	3,552.47	000	3.55247	3,912.910	7.10	0.84	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	6,862.90	000	6.86290	0.00000	6,447.63	000	6.44763	6,862.900	8.30	0.95	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	29.28	000	0.02928	0.00000	38.38	000	0.03838	29.280	9.55	(0.02)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	15,433.17	000	15.43317	0.00000	14,989.11	000	14.98911	15,433.170	10.96	1.00	0.00	0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		10.96	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.52	415	100.10	673	0.00000	8.59	077	99.65	322	6.90	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,766.32	000	9.76632	0.00000	9,348.32	000	9.34832	9,766.320	9.55	0.93	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	89.72	000	0.08972	0.00000	105.29	000	0.10529	89.720	10.81	(0.03)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	23.92	000	0.02392	0.00000	28.83	000	0.02883	23.920	10.90	(0.01)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.57	551	101.82	660	0.00000	8.64	471	101.36	448	6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,522.46	000	6.52246	0.00000	6,159.90	000	6.15990	6,522.460	8.08	0.80	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	362.81	000	0.36281	0.00000	409.25	000	0.40925	362.810	9.37	(0.09)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	191.54	000	0.19154	0.00000	217.07	000	0.21707	191.540	10.21	(0.05)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.63	734	99.30	109	0.00000	8.70	937	98.83	020	6.95	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,018.29	000	2.01829	0.00000	1,823.93	000	1.82393	2,018.290	6.51	0.43	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,398.41	000	1.39841	0.00000	1,536.76	000	1.53676	1,398.410	7.87	(0.28)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	882.65	000	0.88265	0.00000	973.83	000	0.97383	882.650	8.68	(0.18)	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		8.55	472	121.25	920	0.00000	8.62	178	120.70	156	6.28	0.00	45,714,718.40	377	3,472.00
R2038	On 07/05/2026	Bond Future	0.00		8.60	635	117.90	502	0.00000	8.67	589	117.33	756	6.62	0.00	115,075,299.52	976	3,123.00
R2038	On 06/08/2026	Bond Future	0.00		8.65	807	120.01	250	0.00000	8.73	027	119.43	452	6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.71	660	116.59	461	0.00000	8.79	163	116.00	580	6.80	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.78	548	118.57	549	0.00000	8.86	356	117.97	562	6.73	0.00	0.00	0	0.00
R2038	On 31/03/2038	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	
R2039	On 05/02/2026	Bond Future	0.00		8.67	980	112.84	659	0.00000	8.75	190	112.25	416	6.81	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 07/05/2026	Bond Future	0.00		8.73236		109.84980	0.00000	8.80698	109.24698			7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.78516		111.81331	0.00000	8.86248	111.19933			7.23	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.84429		108.75843	0.00000	8.92446	108.13310			7.44	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.91313		110.60635	0.00000	8.99637	109.96938			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		8.76981		102.07724	0.00000	8.86192	101.33779			7.40	0.00	114,632,740.52	1,123	70,001.00
R2040	On 05/02/2026	Bond Future	9.05	Call	2,236.26000		2.23626	0.00000	1,547.49000	1.54749	2,236.260		7.56	0.98	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	3,389.94000		3.38994	0.00000	2,657.88000	2.65788	3,389.940		8.04	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.02000		0.00002	0.00000	0.39000	0.00039	0.020		8.70	0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	7,853.10000		7.85310	0.00000	7,113.65000	7.11365	7,853.100		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	11,693.39000		11.69339	0.00000	10,953.94000	10.95394	11,693.390		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	20,898.33000		20.89833	0.00000	20,158.88000	20.15888	20,898.330		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		8.82434		103.86897	0.00000	8.91954	103.11646			7.35	0.00	4,258,627.77	41	19,722.00
R2040	On 07/05/2026	Bond Future	8.65	Call	837.25000		0.83725	0.00000	605.32000	0.60532	837.250		6.58	0.35	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	13,497.43000		13.49743	0.00000	12,755.65000	12.75565	13,497.430		11.77	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.95000		0.00095	0.00000	1.53000	0.00153	0.950		12.47	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.11000		0.00011	0.00000	0.20000	0.00020	0.110		12.47	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.88055		101.21524	0.00000	8.97909	100.44902			7.87	0.00	202,430,480.00	2,000	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.93690		102.95410	0.00000	9.03882	102.17393			7.76	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,927.13000		7.92713	0.00000	7,298.05000	7.29805	7,927.130		9.16	0.82	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	371.31000		0.37131	0.00000	442.84000	0.44284	371.310		10.65	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	210.41000		0.21041	0.00000	251.48000	0.25148	210.410		11.73	(0.05)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.00290		100.19717	0.00000	9.10851	99.40281			8.01	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,187.30000		2.18730	0.00000	1,871.32000	1.87132	2,187.300		7.28	0.42	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,563.84000		1.56384	0.00000	1,796.63000	1.79663	1,563.840		8.82	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	987.03000		0.98703	0.00000	1,139.66000	1.13966	987.030		9.76	(0.18)	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		8.89495		114.11049	0.00000	8.98215	113.31839			7.49	0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.94930		111.00991	0.00000	9.03934	110.20390			7.80	0.00	0.00	0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		9.00389		112.99417	0.00000	9.09694	112.17341			7.99	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.06409		109.83352	0.00000	9.16030	108.99785			8.25	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.13307		111.69965	0.00000	9.23267	110.84871			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		8.99984		98.03124	0.00000	9.09696	97.19358			8.33	0.00	52,250,650.92	533	47,948.00
R2044	On 05/02/2026	Bond Future	10.07	Call	8,661.01000		8.66101	0.00000	7,823.35000	7.82335	8,661.010		11.32	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	14,592.05000		14.59205	0.00000	13,754.39000	13.75439	14,592.050		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
R2044	On 05/02/2026	Bond Future	11.45	Put	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			15.50	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.05481		99.75191	0.00000	9.15491	98.89953			8.30	0.00	150,525,632.19	1,509	104,726.00

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 07/05/2026	Bond Future	10.00	Put	184.16	000	0.18416	0.00000	260.77	000	0.26077	184.160	10.69	(0.07)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.11	135	97.14994	0.00000	9.21	467	96.28200		8.92	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.16	758	98.81887	0.00000	9.27	412	97.93532		8.81	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.23	241	96.11677	0.00000	9.34	245	95.21738		9.14	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		8.95	956	101.93094	0.00000	9.05	160	101.07229		8.56	0.00	28,438,732.26	279	43,001.00
R2048	On 05/02/2026	Bond Future	8.90	Call	232.67	000	0.23267	0.00000	73.20	000	0.07320	232.670	7.62	0.32	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	4,003.23	000	4.00323	0.00000	3,150.83	000	3.15083	4,003.230	9.12	1.00	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	6,159.33	000	6.15933	0.00000	5,300.81	000	5.30081	6,159.330	10.07	1.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.00	0.00	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.00	634	99.28352	0.00000	9.10	100	98.40979		8.93	0.00	61,456,498.88	619	266,100.00
R2048	On 06/08/2026	Bond Future	0.00		9.05	360	101.05825	0.00000	9.15	106	100.16860		9.19	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.10	709	98.36002	0.00000	9.20	746	97.45441		9.51	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.16	863	100.03223	0.00000	9.27	218	99.11019		9.44	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		8.83	903	132.72662	0.00000	8.92	583	131.63427		8.77	0.00	0.00	0	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		8.88	298	129.19671	0.00000	8.97	225	128.08515		9.15	0.00	63,177,191.19	489	73,447.00
R2053	On 06/08/2026	Bond Future	0.00		8.92	667	131.50606	0.00000	9.01	854	130.37415		9.42	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.97	456	127.90773	0.00000	9.06	914	126.75543		9.76	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.02	915	130.08097	0.00000	9.12	663	128.90782		9.69	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		8.25	375	88.68999	0.00000	8.32	045	88.27937		6.43	0.00	49,666,394.40	560	30,213.00
R209	On 07/05/2026	Bond Future	0.00		8.29	430	87.09640	0.00000	8.36	339	86.67862		6.59	0.00	353,524,287.60	4,059	14,437.00
R209	On 06/08/2026	Bond Future	0.00		8.33	465	88.65321	0.00000	8.40	633	88.22769		6.72	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.38	157	87.02733	0.00000	8.45	600	86.59389		6.81	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.43	829	88.50681	0.00000	8.51	572	88.06513		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		259.08	342	259.08342	0.00000	258.66	048	258.66048		0.00	0.00	0.00	0	424.00
R210	On 07/05/2026	Bond Future	0.00		260.23	047	260.23047	0.00000	259.79	985	259.79985		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.94	543	264.94543	0.00000	264.50	624	264.50624		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.04	643	266.04643	0.00000	265.59	764	265.59764		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.63	407	270.63407	0.00000	270.17	506	270.17506		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		7.40	726	101.45615	0.00000	7.45	848	101.24602		3.70	0.00	0.00	0	13,480.00
R213	On 07/05/2026	Bond Future	0.00		7.42	374	99.68771	0.00000	7.47	810	99.47386		3.63	0.00	0.00	0	68,794.00
R213	On 06/08/2026	Bond Future	0.00		7.43	736	101.46970	0.00000	7.49	534	101.25173		3.52	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.46	686	99.66585	0.00000	7.52	894	99.44339		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.51	346	101.36085	0.00000	7.58	032	101.13368		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		8.78	451	84.04572	0.00000	8.87	654	83.39213		7.90	0.00	0.00	0	7,014.00
R214	On 07/05/2026	Bond Future	0.00		8.83	063	82.22520	0.00000	8.92	540	81.56007		8.19	0.00	7,564,718.40	92	39,065.00
R214	On 06/08/2026	Bond Future	0.00		8.87	723	83.69501	0.00000	8.97	492	83.01782		8.42	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.93	094	81.83892	0.00000	9.03	169	81.14949		8.66	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
R214	On 04/02/2027	Bond Future	0.00		8.99346	83.23051	0.00000	9.09754	82.52852		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 :												2,447,657,980.04		23,177	2,014,214.00
Grand Total:												2,447,657,980.04		23,177	2,014,214.00