

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2026

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	1,266.52200	1,266.52200	0.00000	1,264.77600	1,264.77600			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,289.01300	1,289.01300	0.00000	1,287.31100	1,287.31100			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,311.98900	1,311.98900	0.00000	1,310.39900	1,310.39900			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,335.01100	1,335.01100	0.00000	1,333.57100	1,333.57100			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,358.15900	1,358.15900	0.00000	1,356.72900	1,356.72900			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,624.31300	1,624.31300	0.00000	1,619.94800	1,619.94800			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,653.15800	1,653.15800	0.00000	1,648.81100	1,648.81100			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,682.62500	1,682.62500	0.00000	1,678.38300	1,678.38300			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,712.15000	1,712.15000	0.00000	1,708.06300	1,708.06300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,741.83700	1,741.83700	0.00000	1,737.72400	1,737.72400			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,368.78000	1,368.78000	0.00000	1,365.79800	1,365.79800			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,393.08700	1,393.08700	0.00000	1,390.13300	1,390.13300			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,417.91800	1,417.91800	0.00000	1,415.06500	1,415.06500			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,442.79900	1,442.79900	0.00000	1,440.08800	1,440.08800			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,467.81500	1,467.81500	0.00000	1,465.09600	1,465.09600			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	8.84166	95.74807	0.00000	8.87768	95.56127			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.91090	93.67892	0.00000	8.94748	93.49427			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.98280	95.38901	0.00000	9.01899	95.21142			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.06814	93.27321	0.00000	9.10341	93.10518			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.16915	94.90802	0.00000	9.20574	94.73923			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	9.55523	93.88827	0.00000	9.58105	93.69140			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.62400	91.31439	0.00000	9.64994	91.11947			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.69334	92.98098	0.00000	9.71875	92.79274			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.76884	90.35093	0.00000	9.79337	90.17196			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.85160	91.93307	0.00000	9.87668	91.75296			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	1,343.49900	1,343.49900	0.00000	1,340.56000	1,340.56000			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,367.35600	1,367.35600	0.00000	1,364.44600	1,364.44600			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,391.72900	1,391.72900	0.00000	1,388.91700	1,388.91700			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,416.15000	1,416.15000	0.00000	1,413.47800	1,413.47800			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,440.70500	1,440.70500	0.00000	1,438.02300	1,438.02300			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	144.77632	144.77632	0.00000	144.80778	144.80778			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.92789	145.92789	0.00000	145.96857	145.96857			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.59217	148.59217	0.00000	148.64976	148.64976			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.72679	149.72679	0.00000	149.80565	149.80565			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.35476	152.35476	0.00000	152.43878	152.43878			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		112.72	304	112.72304	0.00000	112.75602	112.75602		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.75	255	114.75255	0.00000	114.79288	114.79288		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.43	255	114.43255	0.00000	114.48649	114.48649		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.44	307	116.44307	0.00000	116.51359	116.51359		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.03	805	116.03805	0.00000	116.11314	116.11314		1.63	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		142.36	927	142.36927	0.00000	142.47051	142.47051		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.37	536	143.37536	0.00000	143.48680	143.48680		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.99	303	145.99303	0.00000	146.12238	146.12238		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.97	908	146.97908	0.00000	147.13062	147.13062		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.55	895	149.55895	0.00000	149.71682	149.71682		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		156.03	590	156.03590	0.00000	157.16596	157.16596		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		158.84	533	158.84533	0.00000	160.00506	160.00506		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		159.55	278	159.55278	0.00000	160.75155	160.75155		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		162.35	675	162.35675	0.00000	163.59840	163.59840		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.98	365	162.98365	0.00000	164.25173	164.25173		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		122.50	169	122.50169	0.00000	122.50994	122.50994		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.70	733	124.70733	0.00000	124.72305	124.72305		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.13	918	124.13918	0.00000	124.16931	124.16931		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.32	018	126.32018	0.00000	126.36773	126.36773		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.65	255	125.65255	0.00000	125.70459	125.70459		4.60	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		139.21	676	139.21676	0.00000	140.88119	140.88119		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		139.43	694	139.43694	0.00000	141.13970	141.13970		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		141.98	256	141.98256	0.00000	143.73203	143.73203		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		142.15	663	142.15663	0.00000	143.95658	143.95658		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		144.65	093	144.65093	0.00000	146.48605	146.48605		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		140.07	802	140.07802	0.00000	142.01129	142.01129		0.00	0.00	0.00	0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		142.60	006	142.60006	0.00000	144.57666	144.57666		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		142.76	179	142.76179	0.00000	144.79044	144.79044		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		145.27	065	145.27065	0.00000	147.35464	147.35464		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		145.34	300	145.34300	0.00000	147.46787	147.46787		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		128.25	697	128.25697	0.00000	128.91845	128.91845		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.56	598	130.56598	0.00000	131.24725	131.24725		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.10	491	130.10491	0.00000	130.81335	130.81335		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.39	084	132.39084	0.00000	133.12964	133.12964		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.82	981	131.82981	0.00000	132.58535	132.58535		6.99	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		430.81	900	430.81900	0.00000	433.27100	433.27100		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		438.57	600	438.57600	0.00000	441.09800	441.09800		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		446.49	800	446.49800	0.00000	449.11400	449.11400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		454.43	500	454.43500	0.00000	457.15900	457.15900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		462.41	600	462.41600	0.00000	465.19900	465.19900		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	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	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	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		293.87882	293.87882	0.00000	293.89756	293.89756	293.89756		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		299.16995	299.16995	0.00000	299.20657	299.20657	299.20657		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.23342	299.23342	0.00000	299.30378	299.30378	299.30378		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.49234	304.49234	0.00000	304.60476	304.60476	304.60476		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.35733	304.35733	0.00000	304.47986	304.47986	304.47986		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.35934	102.38973	0.00000	7.41015	102.21531	102.21531		2.83	0.00	3,602,275,480.86		35,182	135,126.00
R2030	On 07/05/2026	Bond Future	0.00		7.37752	104.20792	0.00000	7.43041	104.03650	104.03650		2.77	0.00	3,588,920,764.80		34,440	49,367.00
R2030	On 07/05/2026	Bond Future	7.21 Call		357.79000	0.35779	0.00000	302.13000	0.30213	357.790	2.49	0.36	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,368.04000	1.36804	0.00000	1,248.26000	1.24826	1,368.040	3.01	0.73	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		185.11000	0.18511	0.00000	219.83000	0.21983	185.110	3.23	(0.18)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.39552	102.07593	0.00000	7.44911	101.91296	101.91296		2.80	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		530.30000	0.53030	0.00000	471.10000	0.47110	530.300	2.53	0.39	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,473.83000	1.47383	0.00000	1,369.78000	1.36978	1,473.830	3.00	0.66	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		314.76000	0.31476	0.00000	352.83000	0.35283	314.760	3.33	(0.21)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.41648	103.84526	0.00000	7.46977	103.69344	103.69344		2.65	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.45108	101.63639	0.00000	7.50851	101.48441	101.48441		2.58	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	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.80543	105.13372	0.00000	7.82582	105.03453	105.03453		4.24	0.00	4,088,124,702.20		38,885	94,000.00
R2032	On 07/05/2026	Bond Future	0.00		7.83885	102.84184	0.00000	7.85904	102.74700	102.74700		4.31	0.00	4,423,227,538.40		43,010	78,958.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 06/08/2026	Bond Future	0.00		7.87293		104.69438	0.00000	7.89171	104.60936			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.91727		102.35194	0.00000	7.93391	102.27946			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.97346		104.12294	0.00000	7.99053	104.05162			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		7.94664		114.65498	0.00000	7.96201	114.56681			6.50	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		7.98451		111.64898	0.00000	7.99943	111.56601			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.02305		113.66018	0.00000	8.03643	113.58815			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.07104		110.59102	0.00000	8.08219	110.53297			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.12992		112.50415	0.00000	8.14118	112.44761			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		8.33493		107.37303	0.00000	8.38081	107.07967			5.50	0.00	3,169,651,845.60	29,520	54,445.00
R2035	On 05/02/2026	Bond Future	8.45	Put	327.43000		0.32743	0.00000	441.69000	0.44169	327.430		5.40	(0.32)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,036.14000		2.03614	0.00000	1,792.58000	1.79258	2,036.140		5.83	0.88	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	3.90000		0.00390	0.00000	6.98000	0.00698	3.900		6.98	(0.01)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1.85000		0.00185	0.00000	3.44000	0.00344	1.850		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.13000		0.00013	0.00000	0.28000	0.00028	0.130		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,931.40000		10.93140	0.00000	10,638.05000	10.63805	10,931.400		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,409.18000		12.40918	0.00000	12,115.82000	12.11582	12,409.180		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	15,064.01000		15.06401	0.00000	14,770.65000	14.77065	15,064.010		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		8.37981		104.77897	0.00000	8.42659	104.48655			5.71	0.00	3,129,747,833.90	29,870	59,252.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,006.20000		1.00620	0.00000	889.30000	0.88930	1,006.200		5.32	0.44	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,072.75000		3.07275	0.00000	2,859.88000	2.85988	3,072.750		6.29	0.76	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	231.87000		0.23187	0.00000	269.98000	0.26998	231.870		7.12	(0.11)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,609.10000		7.60910	0.00000	7,333.72000	7.33372	7,609.100		7.95	0.95	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,718.66000		7.71866	0.00000	7,442.65000	7.44265	7,718.660		7.98	0.95	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,992.53000		7.99253	0.00000	7,715.07000	7.71507	7,992.530		8.07	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	35.35000		0.03535	0.00000	42.19000	0.04219	35.350		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	34.04000		0.03404	0.00000	40.64000	0.04064	34.040		8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	30.98000		0.03098	0.00000	37.02000	0.03702	30.980		8.92	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	11.62000		0.01162	0.00000	14.09000	0.01409	11.620		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	10.88000		0.01088	0.00000	13.20000	0.01320	10.880		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	9.20000		0.00920	0.00000	11.21000	0.01121	9.200		9.42	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.42633		106.66660	0.00000	8.47320	106.38057			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,333.76000		1.33376	0.00000	1,218.22000	1.21822	1,333.760		5.32	0.43	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,895.88000		2.89588	0.00000	2,718.09000	2.71809	2,895.880		6.00	0.65	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,244.90000		3.24490	0.00000	3,057.44000	3.05744	3,244.900		6.14	0.68	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,838.77000		4.83877	0.00000	4,618.23000	4.61823	4,838.770		6.71	0.79	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	582.07000		0.58207	0.00000	641.46000	0.64146	582.070		6.84	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,281.38000		5.28138	0.00000	5,054.01000	5.05401	5,281.380		6.86	0.81	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	454.47000		0.45447	0.00000	502.12000	0.50212	454.470		7.13	(0.15)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	326.72000		0.32672	0.00000	362.14000	0.36214	326.720		7.50	(0.11)	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	9.71	Put	292.54	000	0.29254	0.00000	324.60	000	0.32460	292.540	7.61	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	288.50	000	0.28850	0.00000	320.15	000	0.32015	288.500	7.63	(0.10)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	166.79	000	0.16679	0.00000	185.90	000	0.18590	166.790	8.21	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	148.60	000	0.14860	0.00000	165.76	000	0.16576	148.600	8.34	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.48	376	104.01717	0.00000	8.53	027	103.74027		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,351.83	000	3.35183	0.00000	3,181.54	000	3.18154	3,351.830	6.17	0.64	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	838.62	000	0.83862	0.00000	904.27	000	0.90427	838.620	6.88	(0.22)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	476.59	000	0.47659	0.00000	516.35	000	0.51635	476.590	7.53	(0.13)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55	165	105.81752	0.00000	8.59	985	105.53822		5.59	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		8.73	632	98.58359	0.00000	8.78	220	98.26813		6.54	0.00	2,656,827,750.50	26,950	108,972.00
R2037	On 05/02/2026	Bond Future	9.65	Put	3.75	000	0.00375	0.00000	6.53	000	0.00653	3.750	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.22	000	0.00022	0.00000	0.44	000	0.00044	0.220	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,501.76	000	13.50176	0.00000	13,186.30	000	13.18630	13,501.760	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,256.91	000	16.25691	0.00000	15,941.45	000	15.94145	16,256.910	11.69	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		11.69	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		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.79	406	100.33416	0.00000	8.84	078	100.01893		6.60	0.00	2,734,105,860.00	27,250	108,998.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,281.71	000	2.28171	0.00000	2,087.52	000	2.08752	2,281.710	6.60	0.65	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,885.04	000	4.88504	0.00000	4,621.49	000	4.62149	4,885.040	7.78	0.86	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	107.81	000	0.10781	0.00000	126.75	000	0.12675	107.810	9.07	(0.05)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,251.84	000	13.25184	0.00000	12,940.81	000	12.94081	13,251.840	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.13	000	0.00013	0.00000	0.17	000	0.00017	0.130	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.85	491	97.88181	0.00000	8.90	177	97.57195		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,733.81	000	7.73381	0.00000	7,465.88	000	7.46588	7,733.810	9.01	0.88	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	173.66	000	0.17366	0.00000	192.80	000	0.19280	173.660	10.23	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	66.84	000	0.06684	0.00000	75.04	000	0.07504	66.840	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.91	627	99.57824	0.00000	8.96	281	99.27641		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,752.08	000	4.75208	0.00000	4,544.69	000	4.54469	4,752.080	7.58	0.71	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	584.32	000	0.58432	0.00000	630.39	000	0.63039	584.320	8.89	(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	324.98	000	0.32498	0.00000	351.65	000	0.35165	324.980	9.82	(0.08)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.98	666	97.04481	0.00000	9.03	467	96.74004		6.94	0.00	0.00	0	0.00
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		8.86	811	118.68467	0.00000	8.91	407	118.31376		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.92	839	115.30911	0.00000	8.97	520	114.93850		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.99	024	117.38617	0.00000	9.03	718	117.02171		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.05	906	113.94061	0.00000	9.10	574	113.58542		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.13	664	115.91136	0.00000	9.18	480	115.55267		6.63	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		9.02	865	110.02175	0.00000	9.06	452	109.73715		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.09	068	106.99747	0.00000	9.12	700	106.71425		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.15	438	108.92488	0.00000	9.19	046	108.64845		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.22	460	105.83651	0.00000	9.26	004	105.56990		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.30	310	107.66723	0.00000	9.33	953	107.39843		7.30	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.11310	99.35965	0.00000	9.14893	99.08197			7.37	0.00	1,551,799,013.70		15,618	79,908.00
R2040	On 05/02/2026	Bond Future	9.05	Call	519.34000	0.51934	0.00000	428.95000	0.42895	519.340	6.84	0.40	0.00			0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,159.14000	1.15914	0.00000	1,003.32000	1.00332	1,159.140	7.24	0.64	0.00			0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	159.50000	0.15950	0.00000	214.31000	0.21431	159.500	7.84	(0.15)	0.00			0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,149.34000	5.14934	0.00000	4,879.00000	4.87900	5,149.340	9.11	0.98	0.00			0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.91000	0.00091	0.00000	1.58000	0.00158	0.910	10.47	0.00	0.00			0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,976.26000	8.97626	0.00000	8,698.93000	8.69893	8,976.260	10.77	1.00	0.00			0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.04000	0.00004	0.00000	0.08000	0.00008	0.040	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	0.01000	0.00001		12.94	0.00	0.00			0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,180.74000	18.18074	0.00000	17,903.06000	17.90306	18,180.740	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		9.17654	101.12403	0.00000	9.21281	100.84735		7.47	0.00	1,565,399,984.40		15,480	1,360.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	10,822.70000	10.82270	0.00000	10,558.82000	10.55882	10,822.700	11.17	0.96	0.00			0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	9.39000	0.00939	0.00000	11.02000	0.01102	9.390	12.42	0.00	0.00			0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.78000	0.00178	0.00000	2.14000	0.00214	1.780	12.42	0.00	0.00			0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.24321	98.43531	0.00000	9.27928	98.16476		7.86	0.00	0.00			0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.30972	100.14122	0.00000	9.34519	99.87940		7.73	0.00	0.00			0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,657.61000	5.65761	0.00000	5,473.10000	5.47310	5,657.610	8.57	0.73	0.00			0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	624.83000	0.62483	0.00000	663.24000	0.66324	624.830	10.06	(0.13)	0.00			0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	355.01000	0.35501	0.00000	377.67000	0.37767	355.010	11.14	(0.08)	0.00			0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.38468	97.36694	0.00000	9.42109	97.10293		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		9.23897	111.03381	0.00000	9.25464	110.89671		7.44	0.00	0.00			0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.30205	107.90154	0.00000	9.31749	107.76847		7.90	0.00	0.00			0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.36665	109.84509	0.00000	9.38118	109.72176		7.95	0.00	0.00			0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.43697	106.64671	0.00000	9.45023	106.53593		8.20	0.00	0.00			0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.51476	108.49136	0.00000	9.52819	108.38104		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		9.34314	95.11819	0.00000	9.36887	94.90518		8.27	0.00	2,594,253,514.06		27,274	52,494.00	
R2044	On 05/02/2026	Bond Future	10.07	Call	5,759.65000	5.75965	0.00000	5,551.57000	5.55157	5,759.650	10.29	0.99	0.00			0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,679.08000	11.67908	0.00000	11,466.13000	11.46613	11,679.080	13.00	1.00	0.00			0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	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	0.01000	0.00001		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	0.01000	0.00001		14.83	0.00	0.00			0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.40637	96.80725	0.00000	9.43222	96.59606		8.40	0.00	2,661,618,531.50		27,494	67,785.00	
R2044	On 07/05/2026	Bond Future	10.00	Put	558.91000	0.55891	0.00000	604.94000	0.60494	558.910	9.93	(0.18)	0.00			0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.47255	94.16602	0.00000	9.49791	93.96174		8.87	0.00	0.00			0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.53808	95.79786	0.00000	9.56260	95.60297		8.74	0.00	0.00			0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.61115	93.07355	0.00000	9.63619	92.87748		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

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	0.00		9.28736		98.92674	0.00000	9.31307	98.69735			8.48	0.00 17,412,392,287.62	176,013	98,588.00
R2048	On 05/02/2026	Bond Future	8.90	Call	35.40000		0.03540	0.00000	29.50000	0.02950	35.400	7.54	0.04	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,543.81000		1.54381	0.00000	1,412.10000	1.41210	1,543.810	9.02	0.66	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,302.61000		3.30261	0.00000	3,111.41000	3.11141	3,302.610	9.93	0.89	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	36.17000		0.03617	0.00000	48.55000	0.04855	36.170	10.83	(0.03)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.34138		96.24612	0.00000	9.36720	96.01831			9.02	0.00 16,937,488,443.72	175,981	169,259.00
R2048	On 06/08/2026	Bond Future	0.00		9.39703		97.97996	0.00000	9.42240	97.75873			9.11	0.00 0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.45898		95.24318	0.00000	9.48360	95.03110			9.41	0.00 0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.52799		96.89146	0.00000	9.55313	96.67785			9.32	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		9.09489		129.55101	0.00000	9.14069	128.99651			8.64	0.00 2,750,367,942.30	21,230	12,801.00
R2053	On 07/05/2026	Bond Future	0.00		9.14403		125.99135	0.00000	9.19053	125.43458			9.20	0.00 2,671,016,620.00	21,200	63,235.00
R2053	On 06/08/2026	Bond Future	0.00		9.19382		128.26087	0.00000	9.24050	127.70811			9.30	0.00 0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.24783		124.62581	0.00000	9.29442	124.08054			9.62	0.00 0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.30728		126.78160	0.00000	9.35504	126.22964			9.53	0.00 0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00 0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.53444		86.97873	0.00000	8.57015	86.76414			6.40	0.00 268,155,424.59	3,083	34,866.00
R209	On 07/05/2026	Bond Future	0.00		8.58216		85.37263	0.00000	8.61830	85.15932			6.70	0.00 0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.63109		86.91056	0.00000	8.66693	86.70290			6.69	0.00 0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.68670		85.26780	0.00000	8.72182	85.06821			6.78	0.00 0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.75045		86.74347	0.00000	8.78656	86.54244			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		258.09437		258.09437	0.00000	258.02902	258.02902			0.00	0.00 0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.27532		259.27532	0.00000	259.22416	259.22416			0.00	0.00 0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.00887		264.00887	0.00000	263.98559	263.98559			0.00	0.00 0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.13026		265.13026	0.00000	265.14262	265.14262			0.00	0.00 0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.78296		269.78296	0.00000	269.80219	269.80219			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		7.58382		100.73410	0.00000	7.62452	100.56857			3.70	0.00 13,196,167.10	131	18,604.00
R213	On 07/05/2026	Bond Future	0.00		7.60597		98.97305	0.00000	7.64767	98.81039			3.68	0.00 0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.62776		100.75610	0.00000	7.66923	100.60151			3.53	0.00 0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.66585		98.95492	0.00000	7.70634	98.81103			3.49	0.00 0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.71792		100.66816	0.00000	7.76065	100.52415			3.32	0.00 0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00 0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00 0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.16267		81.40658	0.00000	9.18839	81.23148			7.87	0.00 27,759,643.78	341	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.21773		79.55586	0.00000	9.24353	79.38235			8.33	0.00 0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.27460		80.98909	0.00000	9.29987	80.82132			8.41	0.00 0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.33870		79.09841	0.00000	9.36312	78.93843			8.64	0.00 0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.41059		80.46756	0.00000	9.43551	80.30669			8.55	0.00 0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00 0.00	0	0.00

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/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 :													75,846,329,349.03		748,952	1,795,512.00
Grand Total:													75,846,329,349.03		748,952	1,795,512.00