

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2026

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		1,266.38300		1,266.38300	0.00000	1,260.61800	1,260.61800		0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,288.63500		1,288.63500	0.00000	1,282.76700	1,282.76700		0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,311.47000		1,311.47000	0.00000	1,305.49800	1,305.49800		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,334.30200		1,334.30200	0.00000	1,328.22200	1,328.22200		0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,357.05500		1,357.05500	0.00000	1,350.86900	1,350.86900		0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,626.11800		1,626.11800	0.00000	1,614.77000	1,614.77000		0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,654.69000		1,654.69000	0.00000	1,643.14200	1,643.14200		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,684.01200		1,684.01200	0.00000	1,672.25800	1,672.25800		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,713.33000		1,713.33000	0.00000	1,701.36700	1,701.36700		0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,742.54700		1,742.54700	0.00000	1,730.37500	1,730.37500		0.00	0.00	0.00		0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,371.97400		1,371.97400	0.00000	1,362.13300	1,362.13300		0.00	0.00	0.00		0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,396.08100		1,396.08100	0.00000	1,386.06600	1,386.06600		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,420.82000		1,420.82000	0.00000	1,410.62600	1,410.62600		0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,445.55500		1,445.55500	0.00000	1,435.18100	1,435.18100		0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,470.20600		1,470.20600	0.00000	1,459.65100	1,459.65100		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		8.83263		95.79498	0.00000	8.94617	95.20739		0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.90489		93.70930	0.00000	9.02369	93.11105		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.97846		95.41033	0.00000	9.10297	94.80098		0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.06619		93.28251	0.00000	9.19687	92.66178		0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.17288		94.89079	0.00000	9.31042	94.25846		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		9.48129		94.45553	0.00000	9.60936	93.47626		0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.54993		91.87439	0.00000	9.68225	90.87754		0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.61808		93.54192	0.00000	9.75479	92.52674		0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.69276		90.90935	0.00000	9.83414	89.87566		0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.77657		92.47507	0.00000	9.92286	91.42272		0.00	0.00	0.00		0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,346.65500		1,346.65500	0.00000	1,337.05500	1,337.05500		0.00	0.00	1,104,257,100.00		82	24.00
GOVI	On 07/05/2026	GOVI	0.00		1,370.31700		1,370.31700	0.00000	1,360.54800	1,360.54800		0.00	0.00	1,123,659,940.00		82	618.00
GOVI	On 06/08/2026	GOVI	0.00		1,394.59900		1,394.59900	0.00000	1,384.65600	1,384.65600		0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,418.87800		1,418.87800	0.00000	1,408.75900	1,408.75900		0.00	0.00	0.00		0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,443.07400		1,443.07400	0.00000	1,432.77800	1,432.77800		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		144.55347		144.55347	0.00000	144.57388	144.57388		0.00	0.00	0.00		0	1,760.00
I2029	On 07/05/2026	Bond Future	0.00		145.67455		145.67455	0.00000	145.69476	145.69476		0.00	0.00	0.00		0	3,125.00
I2029	On 06/08/2026	Bond Future	0.00		148.31905		148.31905	0.00000	148.33923	148.33923		0.00	0.00	0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.43085		149.43085	0.00000	149.44948	149.44948		0.00	0.00	0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.01097		152.01097	0.00000	152.02861	152.02861		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
I2029	On 31/03/2029	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
I2031	On 05/02/2026	Bond Future	0.00		112.44671	112.44671	0.00000	112.41234	112.41234			2.03	0.00	0.00		0	105.00
I2031	On 07/05/2026	Bond Future	0.00		114.45035	114.45035	0.00000	114.41519	114.41519			1.86	0.00	0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.11594	114.11594	0.00000	114.07812	114.07812			1.85	0.00	0.00		0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		116.10561	116.10561	0.00000	116.06629	116.06629			1.74	0.00	0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.66454	115.66454	0.00000	115.62273	115.62273			1.69	0.00	0.00		0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00		0	0.00
I2033	On 05/02/2026	Bond Future	0.00		141.45998	141.45998	0.00000	141.75221	141.75221			0.00	0.00	0.00		0	2,538.00
I2033	On 07/05/2026	Bond Future	0.00		142.42359	142.42359	0.00000	142.72078	142.72078			0.00	0.00	216,341,433.21		1,519	9,432.00
I2033	On 06/08/2026	Bond Future	0.00		145.00910	145.00910	0.00000	145.31128	145.31128			0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		145.96059	145.96059	0.00000	146.26594	146.26594			0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		148.48101	148.48101	0.00000	148.79030	148.79030			0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
I2038	On 05/02/2026	Bond Future	0.00		154.51810	154.51810	0.00000	154.85285	154.85285			0.00	0.00	0.00		0	1,637.00
I2038	On 07/05/2026	Bond Future	0.00		157.27145	157.27145	0.00000	157.61183	157.61183			0.00	0.00	148,464,248.80		944	2,575.00
I2038	On 06/08/2026	Bond Future	0.00		157.93648	157.93648	0.00000	158.28118	158.28118			0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		160.69087	160.69087	0.00000	161.04041	161.04041			0.00	0.00	0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		161.24540	161.24540	0.00000	161.59890	161.59890			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		120.58481	120.58481	0.00000	121.09222	121.09222			4.63	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		122.73347	122.73347	0.00000	123.24972	123.24972			4.55	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		122.12002	122.12002	0.00000	122.64340	122.64340			4.79	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		124.24925	124.24925	0.00000	124.78063	124.78063			4.70	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		123.51329	123.51329	0.00000	124.05203	124.05203			4.70	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		137.30586	137.30586	0.00000	137.72717	137.72717			0.00	0.00	0.00		0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		137.46688	137.46688	0.00000	137.89468	137.89468			0.00	0.00	0.00		0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		139.96218	139.96218	0.00000	140.39750	140.39750			0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		140.08510	140.08510	0.00000	140.52576	140.52576			0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		142.50301	142.50301	0.00000	142.95001	142.95001			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		137.87668	137.87668	0.00000	138.59593	138.59593			0.00	0.00	0.00		0	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		140.33339	140.33339	0.00000	141.06536	141.06536			0.00	0.00	0.00		0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		140.44109	140.44109	0.00000	141.18438	141.18438			0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		142.89015	142.89015	0.00000	143.64545	143.64545			0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		142.88302	142.88302	0.00000	143.64931	143.64931			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		125.40396	125.40396	0.00000	125.42111	125.42111			6.78	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.63846	127.63846	0.00000	127.65561	127.65561			6.73	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.11403	127.11403	0.00000	127.12932	127.12932			7.12	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.33031	129.33031	0.00000	129.34485	129.34485			7.05	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.68221	128.68221	0.00000	128.69503	128.69503			7.10	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		426.83700	426.83700	0.00000	427.82400	427.82400			0.00	0.00	64,025,550.00		15	227.00
IGOV	On 07/05/2026	Index Future	0.00		434.44300	434.44300	0.00000	435.44700	435.44700			0.00	0.00	65,166,450.00		15	23.00
IGOV	On 06/08/2026	Index Future	0.00		442.24500	442.24500	0.00000	443.26700	443.26700			0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		450.04700	450.04700	0.00000	451.08500	451.08500			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
IGOV	On 04/02/2027	Index Future	0.00		457.82200		457.82200	0.00000	458.87700	458.87700		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238		0.50	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 05/02/2026	Bond Future	0.00		6.88085		105.30607	0.00000	6.94266	105.26109		0.35	0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.77562		103.04415	0.00000	6.86380	102.99422		0.34	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.48525		101.14575	0.00000	6.63625	101.09221		0.25	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.31828		102.88537	0.00000	5.79911	102.83016		0.07	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 05/02/2026	Bond Future	0.00		6.88647		108.58606	0.00000	6.94754	108.48342		1.02	0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.85188		106.35572	0.00000	6.92342	106.24662		0.99	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.78839		105.34874	0.00000	6.87444	105.24472		0.99	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.72501		106.58117	0.00000	6.83209	106.46848		0.84	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		291.32820		291.32820	0.00000	291.95676	291.95676		0.00	0.00	0.00	0	378.00
R202	On 07/05/2026	Bond Future	0.00		296.51927		296.51927	0.00000	297.15855	297.15855		0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		296.50701		296.50701	0.00000	297.15434	297.15434		0.00	0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		301.67786		301.67786	0.00000	302.33454	302.33454		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		301.41444		301.41444	0.00000	302.07736	302.07736		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.32841		102.49609	0.00000	7.44050	102.11130		2.78	0.00	0.00	0	91,117.00
R2030	On 07/05/2026	Bond Future	0.00		7.35007		104.29702	0.00000	7.47096	103.90532		2.68	0.00	0.00	0	81,715.00
R2030	On 07/05/2026	Bond Future	7.21	Call	345.05000		0.34505	0.00000	222.33000	0.22233	345.050	2.42	0.37	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,388.71000		1.38871	0.00000	1,107.27000	1.10727	1,388.710	2.92	0.76	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	134.58000		0.13458	0.00000	205.04000	0.20504	134.580	3.15	(0.15)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.36929		102.15582	0.00000	7.50054	101.75685		2.77	0.00	0.00	0	48,380.00
R2030	On 06/08/2026	Bond Future	7.21	Call	531.59000		0.53159	0.00000	389.23000	0.38923	531.590	2.50	0.40	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,497.29000		1.49729	0.00000	1,240.19000	1.24019	1,497.290	2.98	0.68	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	273.56	000	0.27356	0.00000	362.94	000	0.36294	273.560	3.31	(0.20)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.39	278	103.91287	0.00000	7.53	559	103.50631		2.62	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.43	630	101.67555	0.00000	7.59	308	101.26111		2.55	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 05/02/2026	Bond Future	0.00		7.82	672	105.03016	0.00000	7.94	428	104.46065		4.25	0.00	0.00	0	81,633.00
R2032	On 07/05/2026	Bond Future	0.00		7.86	540	102.71715	0.00000	7.98	936	102.13752		4.28	0.00	0.00	0	91,036.00
R2032	On 06/08/2026	Bond Future	0.00		7.90	332	104.55685	0.00000	8.03	435	103.96650		4.19	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.95	260	102.19813	0.00000	8.09	135	101.59687		4.17	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.01	799	103.93702	0.00000	8.16	539	103.32458		3.98	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 05/02/2026	Bond Future	0.00		7.96	228	114.56526	0.00000	8.08	492	113.86496		6.54	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		8.00	470	111.53672	0.00000	8.13	351	110.82395		6.43	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.04	644	113.53429	0.00000	8.18	196	112.80850		6.68	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.09	853	110.44799	0.00000	8.24	132	109.70886		6.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.16	527	112.32677	0.00000	8.31	611	111.57398		6.60	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 05/02/2026	Bond Future	0.00		8.32	381	107.44429	0.00000	8.44	153	106.69309		5.49	0.00	5,372,214.50	50	23,396.00
R2035	On 05/02/2026	Bond Future	8.45	Put	211.01	000	0.21101	0.00000	505.43	000	0.50543	211.010	5.97	(0.27)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,048.02	000	2.04802	0.00000	1,400.50	000	1.40050	2,048.020	6.43	0.93	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.39	000	0.00039	0.00000	2.52	000	0.00252	0.390	7.61	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.13	000	0.00013	0.00000	0.94	000	0.00094	0.130	7.87	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.00	000	0.00000	0.00000	0.02	000	0.00002		8.66	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,002.66	000	11.00266	0.00000	10,251.46	000	10.25146	11,002.660	9.74	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,480.44	000	12.48044	0.00000	11,729.24	000	11.72924	12,480.440	9.90	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.90	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,135.27	000	15.13527	0.00000	14,384.07	000	14.38407	15,135.270	9.90	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.90	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.90	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.37	133	104.83209	0.00000	8.49	393	104.06750		5.65	0.00	1,062,473,232.15	10,135	91,193.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,056.01	000	1.05601	0.00000	757.66	000	0.75766	1,056.010	5.74	0.44	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,139.88	000	3.13988	0.00000	2,591.69	000	2.59169	3,139.880	6.79	0.76	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	238.03	000	0.23803	0.00000	342.24	000	0.34224	238.030	7.63	(0.11)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,661.55	000	7.66155	0.00000	6,942.44	000	6.94244	7,661.550	8.42	0.95	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,771.10	000	7.77110	0.00000	7,050.29	000	7.05029	7,771.100	8.46	0.95	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,044.93	000	8.04493	0.00000	7,320.16	000	7.32016	8,044.930	8.54	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	34.79	000	0.03479	0.00000	52.73	000	0.05273	34.790	9.31	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	33.48	000	0.03348	0.00000	50.77	000	0.05077	33.480	9.34	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	30.46	000	0.03046	0.00000	46.26	000	0.04626	30.460	9.43	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	7.54	000	0.00754	0.00000	12.21	000	0.01221	7.540	9.50	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	7.02	000	0.00702	0.00000	11.40	000	0.01140	7.020	9.50	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	5.86	000	0.00586	0.00000	9.59	000	0.00959	5.860	9.50	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.41	927	106.70977	0.00000	8.54	718	105.93118		5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,426.65	000	1.42665	0.00000	1,116.12	000	1.11612	1,426.650	5.72	0.44	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,007.36	000	3.00736	0.00000	2,532.37	000	2.53237	3,007.360	6.47	0.65	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,353.85	000	3.35385	0.00000	2,852.87	000	2.85287	3,353.850	6.61	0.68	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
R2035	On 06/08/2026	Bond Future	9.13	Call	4,933.20	0000	4.93320	0.00000	4,341.89	0000	4.34189	4,933.200	7.18	0.79	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	630.70	0000	0.63070	0.00000	801.13	0000	0.80113	630.700	7.31	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,372.96	0000	5.37296	0.00000	4,762.80	0000	4.76280	5,372.960	7.33	0.81	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	492.31	0000	0.49231	0.00000	629.45	0000	0.62945	492.310	7.59	(0.15)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	355.00	0000	0.35500	0.00000	457.33	0000	0.45733	355.000	7.94	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	318.87	0000	0.31887	0.00000	411.69	0000	0.41169	318.870	8.06	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	314.68	0000	0.31468	0.00000	406.37	0000	0.40637	314.680	8.08	(0.10)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	185.13	0000	0.18513	0.00000	241.12	0000	0.24112	185.130	8.68	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	165.47	0000	0.16547	0.00000	215.82	0000	0.21582	165.470	8.82	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.47872		104.04723	0.00000	8.61226		103.25449		5.76	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,342.22	0000	3.34222	0.00000	2,858.97	0000	2.85897	3,342.220	6.22	0.64	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	814.74	0000	0.81474	0.00000	1,003.96	0000	1.00396	814.740	6.96	(0.22)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	461.79	0000	0.46179	0.00000	575.41	0000	0.57541	461.790	7.63	(0.13)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55154		105.81816	0.00000	8.69131		105.01096		5.61	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.70440		98.80387	0.00000	8.81192		98.06451		6.58	0.00	550,436,359.77	5,571	68,236.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.10	0000	0.00010	0.00000	0.66	0000	0.00066	0.100	9.17	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	0000	0.00000	0.00000	0.01	0000	0.00001		10.33	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,722.04	0000	13.72204	0.00000	12,982.68	0000	12.98268	13,722.040	11.95	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,477.19	0000	16.47719	0.00000	15,737.83	0000	15.73783	16,477.190	11.95	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.95	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.95	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.76367		100.53993	0.00000	8.87522		99.78743		6.49	0.00	603,340,119.93	6,001	135,924.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,446.26	0000	2.44626	0.00000	1,978.12	0000	1.97812	2,446.260	7.11	0.67	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,074.81	0000	5.07481	0.00000	4,443.19	0000	4.44319	5,074.810	8.31	0.87	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	97.07	0000	0.09707	0.00000	139.33	0000	0.13933	97.070	9.55	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,449.68	0000	13.44968	0.00000	12,704.16	0000	12.70416	13,449.680	10.95	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.04	0000	0.00004	0.00000	0.08	0000	0.00008	0.040	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.82491		98.08087	0.00000	8.94084		97.31461		6.93	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,950.86	0000	7.95086	0.00000	7,290.01	0000	7.29001	7,950.860	9.57	0.88	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	185.04	0000	0.18504	0.00000	233.61	0000	0.23361	185.040	10.82	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	56.25	0000	0.05625	0.00000	73.86	0000	0.07386	56.250	10.91	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.88716		99.76766	0.00000	9.00754		98.98750		6.80	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,996.48	0000	4.99648	0.00000	4,462.10	0000	4.46210	4,996.480	8.10	0.71	28,382,914.36	4,490	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	620.36	0000	0.62036	0.00000	742.20	0000	0.74220	620.360	9.39	(0.14)	(11,261,982.08)	8,980	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	336.14	0000	0.33614	0.00000	405.60	0000	0.40560	336.140	10.22	(0.08)	(3,163,433.18)	4,490	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.96087		97.20905	0.00000	9.08614		96.41471		6.90	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,155.70	0000	1.15570	0.00000	934.03	0000	0.93403	1,155.700	6.21	0.30	24,690,984.01	8,980	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,928.59	0000	1.92859	0.00000	2,240.21	0000	2.24021	1,928.590	7.41	(0.37)	(14,875,405.64)	4,490	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,212.75	0000	1.21275	0.00000	1,420.75	0000	1.42075	1,212.750	8.22	(0.24)	(19,690,058.58)	9,018	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.83538		118.94983	0.00000	8.93317		118.16011		6.30	0.00	0.00	0	3,766.00
R2038	On 07/05/2026	Bond Future	0.00		8.89718		115.55715	0.00000	8.99866		114.75340		6.61	0.00	0.00	0	2,403.00
R2038	On 06/08/2026	Bond Future	0.00		8.95937		117.62674	0.00000	9.06476		116.80833		6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.02904		114.16986	0.00000	9.13859		113.33639		6.81	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.10984		116.11165	0.00000	9.22386		115.26293		6.67	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 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		8.97052		110.48525	0.00000	9.08844	109.54797			6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.03306		107.44898	0.00000	9.15520	106.49509			7.10	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.09613		109.37334	0.00000	9.22273	108.40207			7.28	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.16614		106.27839	0.00000	9.29744	105.28957			7.49	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.24659		108.08611	0.00000	9.38293	107.07948			7.31	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		9.05516		99.81104	0.00000	9.17284	98.89729			7.42	0.00	0.00	0	71,682.00
R2040	On 05/02/2026	Bond Future	9.05	Call	592.19000		0.59219	0.00000	264.00000	0.26400	592.190		7.58	0.49	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,358.05000		1.35805	0.00000	775.48000	0.77548	1,358.050		8.07	0.76	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	49.05000		0.04905	0.00000	159.13000	0.15913	49.050		8.73	(0.06)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,588.23000		5.58823	0.00000	4,680.41000	4.68041	5,588.230		10.02	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.02000		0.00002	0.00000	0.16000	0.00016	0.020		11.34	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,427.20000		9.42720	0.00000	8,513.50000	8.51350	9,427.200		11.65	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			12.78	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			13.49	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,632.13000		18.63213	0.00000	17,718.38000	17.71838	18,632.130		13.49	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			13.49	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.11906		101.56476	0.00000	9.24077	100.63481			7.34	0.00	0.00	0	1,723.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,246.90000		11.24690	0.00000	10,353.08000	10.35308	11,246.900		11.73	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	4.54000		0.00454	0.00000	7.45000	0.00745	4.540		12.43	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.71000		0.00071	0.00000	1.26000	0.00126	0.710		12.43	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.18509		98.87349	0.00000	9.31115	97.92659			7.88	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		9.25141		100.57379	0.00000	9.38184	99.60991			7.77	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,096.20000		6.09620	0.00000	5,410.09000	5.41009	6,096.200		9.16	0.74	46,774,878.19	6,840	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	637.53000		0.63753	0.00000	776.16000	0.77616	637.530		10.64	(0.13)	(5,495,437.49)	4,600	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	365.64000		0.36564	0.00000	447.27000	0.44727	365.640		11.71	(0.07)	(1,557,384.08)	2,240	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.32822		97.77835	0.00000	9.46344	96.79711			7.93	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,310.76000		1.31076	0.00000	1,042.87000	1.04287	1,310.760		7.20	0.30	12,945,655.82	4,600	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,335.89000		2.33589	0.00000	2,725.18000	2.72518	2,335.890		8.73	(0.37)	(8,014,801.28)	2,300	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,498.19000		1.49819	0.00000	1,762.40000	1.76240	1,498.190		9.67	(0.25)	(10,744,072.52)	4,600	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		9.18571		111.50175	0.00000	9.29858	110.51366			7.52	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.24937		108.35741	0.00000	9.36603	107.35174			7.79	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.31350		110.29804	0.00000	9.43414	109.27404			8.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.38376		107.09298	0.00000	9.50857	106.05057			8.27	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.46345		108.91444	0.00000	9.59273	107.85324			8.08	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		9.27006		95.72721	0.00000	9.39271	94.70845			8.35	0.00	0.00	0	49,661.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,357.83000		6.35783	0.00000	5,343.47000	5.34347	6,357.830		11.35	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,288.02000		12.28802	0.00000	11,269.26000	11.26926	12,288.020		14.07	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			15.19	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			15.19	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			15.19	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.33317		97.40919	0.00000	9.45969	96.37241			8.28	0.00	0.00	0	92,333.00

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	478.91	000	0.47891	0.00000	675.91	000	0.67591	478.910	10.65	(0.16)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.39821		94.76873	0.00000	9.52888		93.71318		8.93	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.46300		96.39846	0.00000	9.59783		95.32402		8.82	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.53709		93.65714	0.00000	9.67646		92.56346		9.04	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		9.21971		99.53459	0.00000	9.33735		98.48153		8.58	0.00	0.00	0	47,830.00
R2048	On 05/02/2026	Bond Future	8.90	Call	17.72	000	0.01772	0.00000	3.27	000	0.00327	17.720	7.64	0.03	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,797.46	000	1.79746	0.00000	1,058.51	000	1.05851	1,797.460	9.14	0.81	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,786.00	000	3.78600	0.00000	2,799.30	000	2.79930	3,786.000	10.09	0.97	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	2.26	000	0.00226	0.00000	12.24	000	0.01224	2.260	11.03	0.00	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.27377		96.84682	0.00000	9.39487		95.77516		8.91	0.00	0.00	0	236,715.00
R2048	On 06/08/2026	Bond Future	0.00		9.32853		98.58145	0.00000	9.45331		97.49032		9.19	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.38990		95.84235	0.00000	9.51851		94.73170		9.51	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.45996		97.47344	0.00000	9.59273		96.34296		9.33	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.08862		129.62724	0.00000	9.18591		128.45309		8.78	0.00	0.00	0	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		9.13955		126.04522	0.00000	9.23971		124.85027		9.12	0.00	0.00	0	73,229.00
R2053	On 06/08/2026	Bond Future	0.00		9.19030		128.30272	0.00000	9.29346		127.08599		9.41	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.24565		124.65143	0.00000	9.35194		123.41292		9.75	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.30814		126.77162	0.00000	9.41779		125.51078		9.57	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		8.52850		87.01449	0.00000	8.64099		86.34050		6.46	0.00	0.00	0	30,492.00
R209	On 07/05/2026	Bond Future	0.00		8.57870		85.39309	0.00000	8.69531		84.70708		6.60	0.00	0.00	0	15,463.00
R209	On 06/08/2026	Bond Future	0.00		8.62903		86.92251	0.00000	8.75002		86.22398		6.72	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.68660		85.26837	0.00000	8.81221		84.55725		6.81	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.75475		86.71950	0.00000	8.88537		85.99542		6.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000		93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.96542		257.96542	0.00000	258.05392		258.05392		0.00	0.00	0.00	0	424.00
R210	On 07/05/2026	Bond Future	0.00		259.09705		259.09705	0.00000	259.18594		259.18594		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.80050		263.80050	0.00000	263.89027		263.89027		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.88743		264.88743	0.00000	264.97497		264.97497		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.46026		269.46026	0.00000	269.54691		269.54691		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		7.59585		100.68514	0.00000	7.71343		100.20815		3.70	0.00	0.00	0	17,163.00
R213	On 07/05/2026	Bond Future	0.00		7.62344		98.90486	0.00000	7.74825		98.41943		3.64	0.00	0.00	0	65,167.00
R213	On 06/08/2026	Bond Future	0.00		7.64913		100.67640	0.00000	7.78218		100.18195		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.69237		98.86064	0.00000	7.83459		98.35695		3.48	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.75480		100.54385	0.00000	7.90765		100.03068		3.32	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.07982		81.97436	0.00000	9.20757		81.10127		7.94	0.00	0.00	0	9,919.00
R214	On 07/05/2026	Bond Future	0.00		9.13456		80.11888	0.00000	9.26620		79.23034		8.19	0.00	0.00	0	32,239.00
R214	On 06/08/2026	Bond Future	0.00		9.19009		81.55387	0.00000	9.32586		80.64929		8.44	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.25317		79.66239	0.00000	9.39326		78.74160		8.69	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		9.32580	81.01840	0.00000	9.47056	80.08121		8.51	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 :												4,981,528,505.89		90,042	1,900,878.00
Grand Total:												4,981,528,505.89		90,042	1,900,878.00