

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2026

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		1,267.39000		1,267.39000	0.00000	1,266.38300	1,266.38300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,289.66000		1,289.66000	0.00000	1,288.63500	1,288.63500		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,312.51400		1,312.51400	0.00000	1,311.47000	1,311.47000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,335.36700		1,335.36700	0.00000	1,334.30200	1,334.30200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,358.14300		1,358.14300	0.00000	1,357.05500	1,357.05500		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,634.34200		1,634.34200	0.00000	1,626.11800	1,626.11800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,663.06000		1,663.06000	0.00000	1,654.69000	1,654.69000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,692.53100		1,692.53100	0.00000	1,684.01200	1,684.01200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,722.00100		1,722.00100	0.00000	1,713.33000	1,713.33000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,751.37100		1,751.37100	0.00000	1,742.54700	1,742.54700		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,378.14900		1,378.14900	0.00000	1,371.97400	1,371.97400		0.00	0.00	179,159,370.00	13	66.00
ALBI	On 07/05/2026	Index Future	0.00		1,402.36500		1,402.36500	0.00000	1,396.08100	1,396.08100		0.00	0.00	182,307,450.00	13	13.00
ALBI	On 06/08/2026	Index Future	0.00		1,427.21700		1,427.21700	0.00000	1,420.82000	1,420.82000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,452.06600		1,452.06600	0.00000	1,445.55500	1,445.55500		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,476.83300		1,476.83300	0.00000	1,470.20600	1,470.20600		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		8.75123		96.21914	0.00000	8.83263	95.79498		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.81974		94.14110	0.00000	8.90489	93.70930		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.88924		95.85009	0.00000	8.97846	95.41033		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.97263		93.73014	0.00000	9.06619	93.28251		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.07450		95.34644	0.00000	9.17288	94.89079		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		9.39512		95.12321	0.00000	9.48129	94.45553		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.46092		92.55410	0.00000	9.54993	91.87439		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.52615		94.23407	0.00000	9.61808	93.54192		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.59777		91.61373	0.00000	9.69276	90.90935		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67834		93.19195	0.00000	9.77657	92.47507		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		1,352.63000		1,352.63000	0.00000	1,346.65500	1,346.65500		0.00	0.00	0.00	0	24.00
GOVI	On 07/05/2026	GOVI	0.00		1,376.39700		1,376.39700	0.00000	1,370.31700	1,370.31700		0.00	0.00	0.00	0	618.00
GOVI	On 06/08/2026	GOVI	0.00		1,400.78900		1,400.78900	0.00000	1,394.59900	1,394.59900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,425.17800		1,425.17800	0.00000	1,418.87800	1,418.87800		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,449.48600		1,449.48600	0.00000	1,443.07400	1,443.07400		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		144.56838		144.56838	0.00000	144.55347	144.55347		0.00	0.00	0.00	0	1,760.00
I2029	On 07/05/2026	Bond Future	0.00		145.68985		145.68985	0.00000	145.67455	145.67455		0.00	0.00	0.00	0	3,125.00
I2029	On 06/08/2026	Bond Future	0.00		148.33477		148.33477	0.00000	148.31905	148.31905		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.44693		149.44693	0.00000	149.43085	149.43085		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.02782		152.02782	0.00000	152.01097	152.01097		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	Contracts	Traded	Open Interest
											Option						
I2031	On 05/02/2026	Bond Future	0.00		112.39	110	112.39	110	0.00000	112.44	671		2.03	0.00	0.00	0	105.00
I2031	On 07/05/2026	Bond Future	0.00		114.39	380	114.39	380	0.00000	114.45	035		1.86	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.05	817	114.05	817	0.00000	114.11	594		1.85	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		116.04	713	116.04	713	0.00000	116.10	561		1.74	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.60	466	115.60	466	0.00000	115.66	454		1.69	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		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	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		141.68	135	141.68	135	0.00000	141.45	998		0.00	0.00	24,794,236.25	175	2,363.00
I2033	On 07/05/2026	Bond Future	0.00		142.64	901	142.64	901	0.00000	142.42	359		0.00	0.00	0.00	0	9,432.00
I2033	On 06/08/2026	Bond Future	0.00		145.23	876	145.23	876	0.00000	145.00	910		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.19	437	146.19	437	0.00000	145.96	059		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		148.71	928	148.71	928	0.00000	148.48	101		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	100.00	000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		154.82	573	154.82	573	0.00000	154.51	810		0.00	0.00	0.00	0	1,637.00
I2038	On 07/05/2026	Bond Future	0.00		157.58	469	157.58	469	0.00000	157.27	145		0.00	0.00	0.00	0	2,575.00
I2038	On 06/08/2026	Bond Future	0.00		158.25	531	158.25	531	0.00000	157.93	648		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		161.01	555	161.01	555	0.00000	160.69	087		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		161.57	561	161.57	561	0.00000	161.24	540		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	100.00	000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		120.57	924	120.57	924	0.00000	120.58	481		4.63	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		122.72	796	122.72	796	0.00000	122.73	347		4.55	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		122.11	422	122.11	422	0.00000	122.12	002		4.79	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		124.24	353	124.24	353	0.00000	124.24	925		4.70	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		123.50	722	123.50	722	0.00000	123.51	329		4.70	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		138.00	760	138.00	760	0.00000	137.30	586		0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		138.18	107	138.18	107	0.00000	137.46	688		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		140.68	965	140.68	965	0.00000	139.96	218		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		140.82	499	140.82	499	0.00000	140.08	510		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		143.25	623	143.25	623	0.00000	142.50	301		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	100.00	000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		138.57	274	138.57	274	0.00000	137.87	668		0.00	0.00	0.00	0	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		141.04	192	141.04	192	0.00000	140.33	339		0.00	0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		141.16	235	141.16	235	0.00000	140.44	109		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		143.62	460	143.62	460	0.00000	142.89	015		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		143.62	982	143.62	982	0.00000	142.88	302		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	100.00	000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		125.39	810	125.39	810	0.00000	125.40	396		6.78	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.63	263	127.63	263	0.00000	127.63	846		6.73	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.10	800	127.10	800	0.00000	127.11	403		7.12	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.32	450	129.32	450	0.00000	129.33	031		7.05	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.67	594	128.67	594	0.00000	128.68	221		7.10	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		427.84	500	427.84	500	0.00000	426.83	700		0.00	0.00	0.00	0	227.00
IGOV	On 07/05/2026	Index Future	0.00		435.46	900	435.46	900	0.00000	434.44	300		0.00	0.00	0.00	0	23.00
IGOV	On 06/08/2026	Index Future	0.00		443.29	000	443.29	000	0.00000	442.24	500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		451.11	100	451.11	100	0.00000	450.04	700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		458.90	600	458.90	600	0.00000	457.82	200		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		6.87098	105.31325	0.00000	6.88085	105.30607	105.30607		0.35	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.76150	103.05215	0.00000	6.77562	103.04415	103.04415		0.34	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.46094	101.15437	0.00000	6.48525	101.14575	101.14575		0.25	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.23973	102.89439	0.00000	5.31828	102.88537	102.88537		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		6.87647	108.60288	0.00000	6.88647	108.58606	108.58606		1.02	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.84014	106.37364	0.00000	6.85188	106.35572	106.35572		0.99	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.77423	105.36587	0.00000	6.78839	105.34874	105.34874		0.99	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.70727	106.59986	0.00000	6.72501	106.58117	106.58117		0.84	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		291.51175	291.51175	0.00000	291.32820	291.32820	291.32820		0.00	0.00	0.00		0	378.00
R202	On 07/05/2026	Bond Future	0.00		296.70619	296.70619	0.00000	296.51927	296.51927	296.51927		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		296.69743	296.69743	0.00000	296.50701	296.50701	296.50701		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		301.87233	301.87233	0.00000	301.67786	301.67786	301.67786		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		301.61189	301.61189	0.00000	301.41444	301.41444	301.41444		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		7.31308	102.54885	0.00000	7.32841	102.49609	102.49609		2.78	0.00	0.00		0	91,117.00
R2030	On 07/05/2026	Bond Future	0.00		7.33353	104.35076	0.00000	7.35007	104.29702	104.29702		2.68	0.00	0.00		0	81,715.00
R2030	On 07/05/2026	Bond Future	7.21	Call	362.94000	0.36294	0.00000	345.05000	0.34505	362.940	362.940	2.42	0.39	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,427.73000	1.42773	0.00000	1,388.71000	1.38871	1,427.730	1,427.730	2.92	0.78	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	125.04000	0.12504	0.00000	134.58000	0.13458	125.040	125.040	3.15	(0.14)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.35131	102.21062	0.00000	7.36929	102.15582	102.15582		2.77	0.00	0.00		0	48,380.00
R2030	On 06/08/2026	Bond Future	7.21	Call	552.04000	0.55204	0.00000	531.59000	0.53159	552.040	552.040	2.50	0.41	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,532.92000	1.53292	0.00000	1,497.29000	1.49729	1,532.920	1,532.920	2.98	0.69	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	261.27000	0.26127	0.00000	273.56000	0.27356	261.270	261.270	3.31	(0.19)	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		7.37316	103.96888	0.00000	7.39278	103.91287			2.62	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.41470	101.73281	0.00000	7.43630	101.67555			2.55	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		7.80106	105.15499	0.00000	7.82672	105.03016			4.25	0.00	5,536,199,913.52	52,648	28,985.00
R2032	On 07/05/2026	Bond Future	0.00		7.83834	102.84423	0.00000	7.86540	102.71715			4.28	0.00	6,512,302,332.06	63,322	144,860.00
R2032	On 06/08/2026	Bond Future	0.00		7.87472	104.68627	0.00000	7.90332	104.55685			4.19	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.92230	102.33002	0.00000	7.95260	102.19813			4.17	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.98577	104.07150	0.00000	8.01799	103.93702			3.98	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		7.94164	114.68368	0.00000	7.96228	114.56526			6.54	0.00	1,055,433,907.04	9,203	4,359.00
R2033	On 07/05/2026	Bond Future	0.00		7.98302	111.65727	0.00000	8.00470	111.53672			6.43	0.00	1,754,693,998.05	15,715	9,452.00
R2033	On 06/08/2026	Bond Future	0.00		8.02362	113.65711	0.00000	8.04644	113.53429			6.68	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.07446	110.57321	0.00000	8.09853	110.44799			6.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.13981	112.45449	0.00000	8.16527	112.32677			6.60	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		8.24774	107.93353	0.00000	8.32381	107.44429			5.49	0.00	283,865,183.90	2,630	21,746.00
R2035	On 05/02/2026	Bond Future	8.45	Put	98.34000	0.09834	0.00000	211.01000	0.21101	98.340		5.97	(0.15)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,507.68000	2.50768	0.00000	2,048.02000	2.04802	2,507.680		6.43	0.97	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.08000	0.00008	0.00000	0.39000	0.00039	0.080		7.61	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.02000	0.00002	0.00000	0.13000	0.00013	0.020		7.87	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			8.66	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,491.90000	11.49190	0.00000	11,002.66000	11.00266	11,491.900		9.74	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,969.68000	12.96968	0.00000	12,480.44000	12.48044	12,969.680		9.90	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			9.90	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,624.51000	15.62451	0.00000	15,135.27000	15.13527	15,624.510		9.90	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			9.90	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			9.90	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.29212	105.33003	0.00000	8.37133	104.83209			5.65	0.00	210,660,060.00	2,000	93,193.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,285.90000	1.28590	0.00000	1,056.01000	1.05601	1,285.900		5.74	0.50	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,521.85000	3.52185	0.00000	3,139.88000	3.13988	3,521.850		6.79	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	184.14000	0.18414	0.00000	238.03000	0.23803	184.140		7.63	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,136.61000	8.13661	0.00000	7,661.55000	7.66155	8,136.610		8.42	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,247.03000	8.24703	0.00000	7,771.10000	7.77110	8,247.030		8.46	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,522.90000	8.52290	0.00000	8,044.93000	8.04493	8,522.900		8.54	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	25.93000	0.02593	0.00000	34.79000	0.03479	25.930		9.31	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	24.94000	0.02494	0.00000	33.48000	0.03348	24.940		9.34	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	22.66000	0.02266	0.00000	30.46000	0.03046	22.660		9.43	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	5.36000	0.00536	0.00000	7.54000	0.00754	5.360		9.50	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	4.98000	0.00498	0.00000	7.02000	0.00702	4.980		9.50	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	4.13000	0.00413	0.00000	5.86000	0.00586	4.130		9.50	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.33666	107.21671	0.00000	8.41927	106.70977			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,655.57000	1.65557	0.00000	1,426.65000	1.42665	1,655.570		5.72	0.48	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,339.29000	3.33929	0.00000	3,007.36000	3.00736	3,339.290		6.47	0.68	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		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	8.79	Call	3,701.50	0000	3.70150	0.00000	3,353.85	0000	3.35385	3,701.500	6.61	0.71	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,334.38	0000	5.33438	0.00000	4,933.20	0000	4.93320	5,334.380	7.18	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	534.74	0000	0.53474	0.00000	630.70	0000	0.63070	534.740	7.31	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,785.09	0000	5.78509	0.00000	5,372.96	0000	5.37296	5,785.090	7.33	0.83	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	415.60	0000	0.41560	0.00000	492.31	0000	0.49231	415.600	7.59	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	298.18	0000	0.29818	0.00000	355.00	0000	0.35500	298.180	7.94	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	267.44	0000	0.26744	0.00000	318.87	0000	0.31887	267.440	8.06	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	263.88	0000	0.26388	0.00000	314.68	0000	0.31468	263.880	8.08	(0.09)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	154.35	0000	0.15435	0.00000	185.13	0000	0.18513	154.350	8.68	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	137.82	0000	0.13782	0.00000	165.47	0000	0.16547	137.820	8.82	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.39	253	104.56312	0.00000	8.47	872	104.04723		5.76	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,677.68	0000	3.67768	0.00000	3,342.22	0000	3.34222	3,677.680	6.22	0.67	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	706.38	0000	0.70638	0.00000	814.74	0000	0.81474	706.380	6.96	(0.19)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	397.50	0000	0.39750	0.00000	461.79	0000	0.46179	397.500	7.63	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.46	139	106.34319	0.00000	8.55	154	105.81816		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		8.61	331	99.43613	0.00000	8.70	440	98.80387		6.58	0.00	877,424,411.12	8,824	59,412.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.01	000	0.00001	0.00000	0.10	000	0.00010	0.010	9.17	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		10.33	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,354.30	0000	14.35430	0.00000	13,722.04	0000	13.72204	14,354.300	11.95	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	17,109.45	0000	17.10945	0.00000	16,477.19	0000	16.47719	17,109.450	11.95	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		11.95	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		11.95	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.66	919	101.18336	0.00000	8.76	367	100.53993		6.49	0.00	0.00	0	144,596.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,888.84	0000	2.88884	0.00000	2,446.26	0000	2.44626	2,888.840	7.11	0.73	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,637.40	0000	5.63740	0.00000	5,074.81	0000	5.07481	5,637.400	8.31	0.90	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	69.89	000	0.06989	0.00000	97.07	000	0.09707	69.890	9.55	(0.03)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,088.85	0000	14.08885	0.00000	13,449.68	0000	13.44968	14,088.850	10.95	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.02	000	0.00002	0.00000	0.04	000	0.00004	0.020	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.72	677	98.73587	0.00000	8.82	491	98.08087		6.93	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,529.65	0000	8.52965	0.00000	7,950.86	0000	7.95086	8,529.650	9.57	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	150.42	000	0.15042	0.00000	185.04	000	0.18504	150.420	10.82	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	44.16	000	0.04416	0.00000	56.25	000	0.05625	44.160	10.91	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.78	533	100.43415	0.00000	8.88	716	99.76766		6.80	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,475.82	0000	5.47582	0.00000	4,996.48	0000	4.99648	5,475.820	8.10	0.74	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	529.34	000	0.52934	0.00000	620.36	000	0.62036	529.340	9.39	(0.12)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	284.82	000	0.28482	0.00000	336.14	000	0.33614	284.820	10.22	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.85	499	97.88722	0.00000	8.96	087	97.20905		6.90	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,372.49	0000	1.37249	0.00000	1,155.70	0000	1.15570	1,372.490	6.21	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,687.84	0000	1.68784	0.00000	1,928.59	0000	1.92859	1,687.840	7.41	(0.33)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,054.22	0000	1.05422	0.00000	1,212.75	0000	1.21275	1,054.220	8.22	(0.22)	0.00	0	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		8.74	418	119.69324	0.00000	8.83	538	118.94983		6.30	0.00	82,708,028.84	691	3,471.00
R2038	On 07/05/2026	Bond Future	0.00		8.80	256	116.31373	0.00000	8.89	718	115.55715		6.61	0.00	114,801,651.51	987	3,115.00
R2038	On 06/08/2026	Bond Future	0.00		8.86	114	118.39701	0.00000	8.95	937	117.62674		6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.92	704	114.95363	0.00000	9.02	904	114.16986		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
R2038	On 04/02/2027	Bond Future	0.00		9.00378		116.90917	0.00000	9.10984	116.11165			6.67	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.87430		111.25875	0.00000	8.97052	110.48525			6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.93343		108.23611	0.00000	9.03306	107.44898			7.10	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.99290		110.17469	0.00000	9.09613	109.37334			7.28	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.05916		107.09380	0.00000	9.16614	106.27839			7.49	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.13559		108.91577	0.00000	9.24659	108.08611			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		8.96909		100.48699	0.00000	9.05516	99.81104			7.42	0.00	100,687,963.98	1,002	70,680.00
R2040	On 05/02/2026	Bond Future	9.05	Call	964.56000		0.96456	0.00000	592.19000	0.59219	964.560		7.58	0.67	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,897.91000		1.89791	0.00000	1,358.05000	1.35805	1,897.910		8.07	0.88	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	15.71000		0.01571	0.00000	49.05000	0.04905	15.710		8.73	(0.02)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	6,263.11000		6.26311	0.00000	5,588.23000	5.58823	6,263.110		10.02	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.00000		0.00000	0.00000	0.02000	0.00002			11.34	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	10,103.14000		10.10314	0.00000	9,427.20000	9.42720	10,103.140		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	19,308.08000		19.30808	0.00000	18,632.13000	18.63213	19,308.080		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		9.03006		102.25272	0.00000	9.11906	101.56476			7.34	0.00	104,911,290.72	1,026	2,744.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,914.57000		11.91457	0.00000	11,246.90000	11.24690	11,914.570		11.73	0.98	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	3.07000		0.00307	0.00000	4.54000	0.00454	3.070		12.43	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.45000		0.00045	0.00000	0.71000	0.00071	0.450		12.43	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.09295		99.57384	0.00000	9.18509	98.87349			7.88	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		9.15613		101.28645	0.00000	9.25141	100.57379			7.77	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,626.72000		6.62672	0.00000	6,096.20000	6.09620	6,626.720		9.16	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	548.02000		0.54802	0.00000	637.53000	0.63753	548.020		10.64	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	313.27000		0.31327	0.00000	365.64000	0.36564	313.270		11.71	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.22952		98.50345	0.00000	9.32822	97.77835			7.93	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,537.22000		1.53722	0.00000	1,310.76000	1.31076	1,537.220		7.20	0.33	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,074.22000		2.07422	0.00000	2,335.89000	2.33589	2,074.220		8.73	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,322.71000		1.32271	0.00000	1,498.19000	1.49819	1,322.710		9.67	(0.23)	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		9.08951		112.35466	0.00000	9.18571	111.50175			7.52	0.00	217,630,976.42	1,937	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		9.14999		109.22530	0.00000	9.24937	108.35741			7.79	0.00	217,795,248.20	1,994	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		9.21077		111.18165	0.00000	9.31350	110.29804			8.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.27756		107.99204	0.00000	9.38376	107.09298			8.27	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.35354		109.82919	0.00000	9.46345	108.91444			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		9.18905		96.40925	0.00000	9.27006	95.72721			8.35	0.00	24,102,312.50	250	49,411.00
R2044	On 05/02/2026	Bond Future	10.07	Call	7,039.19000		7.03919	0.00000	6,357.83000	6.35783	7,039.190		11.35	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,970.06000		12.97006	0.00000	12,288.02000	12.28802	12,970.060		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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.19	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.24963	98.10327	0.00000	9.33317	97.40919			8.28	0.00	40,124,237.43		409	92,742.00
R2044	On 07/05/2026	Bond Future	10.00	Put	372.99000	0.37299	0.00000	478.91000	0.47891	372.990	10.65	(0.13)	0.00	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.31196	95.47534	0.00000	9.39821	94.76873			8.93	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.37406	97.11748	0.00000	9.46300	96.39846			8.82	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.44523	94.38867	0.00000	9.53709	93.65714			9.04	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.13869	100.27079	0.00000	9.21971	99.53459			8.58	0.00	2,636,921,235.42		26,298	45,908.00
R2048	On 05/02/2026	Bond Future	8.90	Call	48.18000	0.04818	0.00000	17.72000	0.01772	48.180	7.64	0.07	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,419.75000	2.41975	0.00000	1,797.46000	1.79746	2,419.750	9.14	0.91	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	4,505.81000	4.50581	0.00000	3,786.00000	3.78600	4,505.810	10.09	0.99	0.00			0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.48000	0.00048	0.00000	2.26000	0.00226	0.480	11.03	0.00	0.00			0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.19039	97.59606	0.00000	9.27377	96.84682			8.91	0.00	2,829,407,375.46		28,991	263,730.00
R2048	On 06/08/2026	Bond Future	0.00		9.24266	99.34417	0.00000	9.32853	98.58145			9.19	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.30146	96.61840	0.00000	9.38990	95.84235			9.51	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.36873	98.26302	0.00000	9.45996	97.47344			9.33	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		9.00266	130.68034	0.00000	9.08862	129.62724			8.78	0.00	89,908,073.92		688	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		9.05109	127.11689	0.00000	9.13955	126.04522			9.12	0.00	89,871,641.23		707	73,936.00
R2053	On 06/08/2026	Bond Future	0.00		9.09925	129.39360	0.00000	9.19030	128.30272			9.41	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.15190	125.76148	0.00000	9.24565	124.65143			9.75	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.21152	127.90103	0.00000	9.30814	126.77162			9.57	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		8.44749	87.50416	0.00000	8.52850	87.01449			6.46	0.00	0.00		0	30,492.00
R209	On 07/05/2026	Bond Future	0.00		8.49475	85.89139	0.00000	8.57870	85.39309			6.60	0.00	0.00		0	15,463.00
R209	On 06/08/2026	Bond Future	0.00		8.54196	87.42979	0.00000	8.62903	86.92251			6.72	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.59625	85.78461	0.00000	8.68660	85.26837			6.81	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.66086	87.24486	0.00000	8.75475	86.71950			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		100.00000	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		258.11357	258.11357	0.00000	257.96542	257.96542			0.00	0.00	0.00		0	424.00
R210	On 07/05/2026	Bond Future	0.00		259.24791	259.24791	0.00000	259.09705	259.09705			0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.95441	263.95441	0.00000	263.80050	263.80050			0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.04403	265.04403	0.00000	264.88743	264.88743			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.62040	269.62040	0.00000	269.46026	269.46026			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		7.58032	100.74835	0.00000	7.59585	100.68514			3.70	0.00	359,268,616.10		3,566	13,597.00
R213	On 07/05/2026	Bond Future	0.00		7.60694	98.96926	0.00000	7.62344	98.90486			3.64	0.00	1,804,704,456.10		18,235	68,794.00
R213	On 06/08/2026	Bond Future	0.00		7.63153	100.74203	0.00000	7.64913	100.67640			3.53	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.67352	98.92764	0.00000	7.69237	98.86064			3.48	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.73448	100.61232	0.00000	7.75480	100.54385			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

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
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	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		8.99376	82.57027	0.00000	9.07982	81.97436		7.94	0.00	248,949,364.05		3,015	9,749.00
R214	On 07/05/2026	Bond Future	0.00		9.04591	80.72526	0.00000	9.13456	80.11888		8.19	0.00	248,714,526.06		3,081	35,148.00
R214	On 06/08/2026	Bond Future	0.00		9.09867	82.17127	0.00000	9.19009	81.55387		8.44	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.15890	80.29061	0.00000	9.25317	79.66239		8.69	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.22845	81.65755	0.00000	9.32580	81.01840		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 :											25,827,347,859.88				247,420	1,936,614.00
Grand Total:											25,827,347,859.88				247,420	1,936,614.00