

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2026

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 05/02/2026	Index Future	0.00		1,273.26600		1,273.26600	0.00000	1,270.46300	1,270.46300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,295.61500		1,295.61500	0.00000	1,292.76300	1,292.76300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,318.52600		1,318.52600	0.00000	1,315.61900	1,315.61900		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,341.44900		1,341.44900	0.00000	1,338.48300	1,338.48300		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,364.28900		1,364.28900	0.00000	1,361.26100	1,361.26100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,648.50300		1,648.50300	0.00000	1,643.64600	1,643.64600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,677.43900		1,677.43900	0.00000	1,672.49600	1,672.49600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,707.10100		1,707.10100	0.00000	1,702.06600	1,702.06600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,736.78000		1,736.78000	0.00000	1,731.64600	1,731.64600		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,766.35100		1,766.35100	0.00000	1,761.11400	1,761.11400		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,389.15000		1,389.15000	0.00000	1,385.49700	1,385.49700		0.00	0.00	0.00	0	66.00
ALBI	On 07/05/2026	Index Future	0.00		1,413.53300		1,413.53300	0.00000	1,409.81600	1,409.81600		0.00	0.00	0.00	0	13.00
ALBI	On 06/08/2026	Index Future	0.00		1,438.52900		1,438.52900	0.00000	1,434.74200	1,434.74200		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,463.53900		1,463.53900	0.00000	1,459.67600	1,459.67600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,488.45700		1,488.45700	0.00000	1,484.51600	1,484.51600		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		8.61899		96.91343	0.00000	8.66000	96.69742		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.68179		94.84602	0.00000	8.72468	94.62614		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.74552		96.56398	0.00000	8.79046	96.34002		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.82259		94.45368	0.00000	8.86973	94.22560		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.91754		96.07923	0.00000	8.96714	95.84689		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		9.26322		96.15916	0.00000	9.30912	95.79673		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.32497		93.60669	0.00000	9.37235	93.23785		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.38629		95.30199	0.00000	9.43521	94.92640		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.45370		92.69746	0.00000	9.50425	92.31508		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.52989		94.29125	0.00000	9.58217	93.90191		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		1,363.26800		1,363.26800	0.00000	1,359.76100	1,359.76100		0.00	0.00	0.00	0	24.00
GOVI	On 07/05/2026	GOVI	0.00		1,387.19700		1,387.19700	0.00000	1,383.62800	1,383.62800		0.00	0.00	0.00	0	618.00
GOVI	On 06/08/2026	GOVI	0.00		1,411.72700		1,411.72700	0.00000	1,408.09200	1,408.09200		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,436.27100		1,436.27100	0.00000	1,432.56200	1,432.56200		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,460.72500		1,460.72500	0.00000	1,456.94100	1,456.94100		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		144.96675		144.96675	0.00000	144.88668	144.88668		0.00	0.00	0.00	0	1,760.00
I2029	On 07/05/2026	Bond Future	0.00		146.09258		146.09258	0.00000	146.01108	146.01108		0.00	0.00	0.00	0	3,125.00
I2029	On 06/08/2026	Bond Future	0.00		148.73898		148.73898	0.00000	148.65585	148.65585		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.85363		149.85363	0.00000	149.76859	149.76859		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.43628		152.43628	0.00000	152.34931	152.34931		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		112.73160		112.73160	0.00000	112.58591	112.58591		2.04	0.00	0.00	0	105.00
I2031	On 07/05/2026	Bond Future	0.00		114.73830		114.73830	0.00000	114.59002	114.59002		1.87	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.40423		114.40423	0.00000	114.25302	114.25302		1.86	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		116.39576		116.39576	0.00000	116.24164	116.24164		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.95497		115.95497	0.00000	115.79766	115.79766		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.53534		142.53534	0.00000	142.35872	142.35872		0.00	0.00	0.00	0	2,363.00
I2033	On 07/05/2026	Bond Future	0.00		143.51550		143.51550	0.00000	143.33570	143.33570		0.00	0.00	0.00	0	9,432.00
I2033	On 06/08/2026	Bond Future	0.00		146.11526		146.11526	0.00000	145.93205	145.93205		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.08174		147.08174	0.00000	146.89493	146.89493		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.61683		149.61683	0.00000	149.42630	149.42630		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		156.07497		156.07497	0.00000	155.13263	155.13263		0.00	0.00	0.00	0	1,637.00
I2038	On 07/05/2026	Bond Future	0.00		158.85314		158.85314	0.00000	157.89398	157.89398		0.00	0.00	0.00	0	2,575.00
I2038	On 06/08/2026	Bond Future	0.00		159.54038		159.54038	0.00000	158.56369	158.56369		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		162.31830		162.31830	0.00000	161.32411	161.32411		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.89488		162.89488	0.00000	161.88291	161.88291		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		121.54987		121.54987	0.00000	121.20337	121.20337		4.71	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		123.71363		123.71363	0.00000	123.36083	123.36083		4.65	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.11278		123.11278	0.00000	122.75333	122.75333		4.88	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.25579		125.25579	0.00000	124.88985	124.88985		4.79	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		124.53207		124.53207	0.00000	124.15924	124.15924		4.84	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		139.73062		139.73062	0.00000	138.30495	138.30495		0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		139.93216		139.93216	0.00000	138.48107	138.48107		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		142.46709		142.46709	0.00000	140.98936	140.98936		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		142.62898		142.62898	0.00000	141.12522	141.12522		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		145.08631		145.08631	0.00000	143.55609	143.55609		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		139.50255		139.50255	0.00000	139.74549	139.74549		0.00	0.00	0.00	0	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		141.98584		141.98584	0.00000	142.23285	142.23285		0.00	0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		142.11767		142.11767	0.00000	142.36907	142.36907		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		144.59200		144.59200	0.00000	144.84751	144.84751		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		144.60881		144.60881	0.00000	144.86799	144.86799		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		125.49036		125.49036	0.00000	125.49601	125.49601		6.89	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.72423		127.72423	0.00000	127.72997	127.72997		6.88	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.19598		127.19598	0.00000	127.20161	127.20161		7.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.41024		129.41024	0.00000	129.41556	129.41556		7.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.75817		128.75817	0.00000	128.76305	128.76305		7.33	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		430.56900		430.56900	0.00000	429.48900	429.48900		0.00	0.00	0.00	0	227.00
IGOV	On 07/05/2026	Index Future	0.00		438.23400		438.23400	0.00000	437.13400	437.13400		0.00	0.00	0.00	0	23.00
IGOV	On 06/08/2026	Index Future	0.00		446.08800		446.08800	0.00000	444.96800	444.96800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		453.94700		453.94700	0.00000	452.80300	452.80300		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		461.77800		461.77800	0.00000	460.61000	460.61000		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						
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	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	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	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	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	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	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	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		6.85764	105.32297	0.00000	6.87270	6.87270	105.31200		0.35		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.74579	103.06105	0.00000	6.76722	6.76722	103.04891		0.34		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.44575	101.15976	0.00000	6.48254	6.48254	101.14671		0.25		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.21866	102.89681	0.00000	5.33639	5.33639	102.88329		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		6.87235	108.60981	0.00000	6.87725	6.87725	108.60157		1.02		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.83662	106.37902	0.00000	6.84235	6.84235	106.37027		0.97		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.77327	105.36703	0.00000	6.78023	6.78023	105.35861		0.99		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.70904	106.59799	0.00000	6.71788	6.71788	106.58868		0.83		0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		293.05863	293.05863	0.00000	293.07179	293.07179	293.07179		0.00		0.00	0.00	0	378.00
R202	On 07/05/2026	Bond Future	0.00		298.27511	298.27511	0.00000	298.28875	298.28875	298.28875		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		298.28270	298.28270	0.00000	298.29603	298.29603	298.29603		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		303.47639	303.47639	0.00000	303.48927	303.48927	303.48927		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.23260	303.23260	0.00000	303.24440	303.24440	303.24440		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		7.21711	102.87993	0.00000	7.26267	7.26267	102.72259		2.76		0.00	3,369,317,707.50	32,750	57,551.00
R2030	On 07/05/2026	Bond Future	0.00		7.23066	104.68575	0.00000	7.27978	7.27978	104.52562		2.67		0.00	3,376,115,437.50	32,250	113,893.00
R2030	On 07/05/2026	Bond Future	7.21 Call		544.88000	0.54488	0.00000	479.27000	479.27000	0.47927	544.880	2.63	0.48	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,727.58000	1.72758	0.00000	1,606.46000	1,606.46000	1.60646	1,727.580	3.19	0.82	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		105.39000	0.10539	0.00000	131.03000	131.03000	0.13103	105.390	3.41	(0.11)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.24108	102.54740	0.00000	7.29440	7.29440	102.38432		2.76		0.00	0.00	0	48,380.00
R2030	On 06/08/2026	Bond Future	7.21 Call		761.31000	0.76131	0.00000	691.03000	691.03000	0.69103	761.310	2.72	0.49	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	7.71	Call	1,823.19	000	1.82319	0.00000	1,712.46	000	1.71246	1,823.190	3.21	0.73	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	236.29	000	0.23629	0.00000	270.28	000	0.27028	236.290	3.53	(0.17)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.25454		104.30833	0.00000	7.31253		104.14221		2.61	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.28616		102.07442	0.00000	7.34979		101.90514		2.56	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		7.67450		105.77347	0.00000	7.73533		105.47563		4.26	0.00	0.00	0	28,985.00
R2032	On 07/05/2026	Bond Future	0.00		7.70535		103.47163	0.00000	7.76947		103.16854		4.28	0.00	21,315,155.78	206	145,066.00
R2032	On 06/08/2026	Bond Future	0.00		7.73516		105.32074	0.00000	7.80291		105.01213		4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.77543		102.97233	0.00000	7.84713		102.65814		4.19	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.83087		104.72113	0.00000	7.90698		104.40129		4.00	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		7.80498		115.47182	0.00000	7.86582		115.12007		6.52	0.00	0.00	0	4,359.00
R2033	On 07/05/2026	Bond Future	0.00		7.83993		112.45710	0.00000	7.90379		112.09923		6.41	0.00	0.00	0	9,452.00
R2033	On 06/08/2026	Bond Future	0.00		7.87398		114.46680	0.00000	7.94116		114.10236		6.70	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.91766		111.39339	0.00000	7.98839		111.02246		6.54	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.97521		113.28476	0.00000	8.04988		112.90712		6.63	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		8.11103		108.82035	0.00000	8.15680		108.52235		5.52	0.00	0.00	0	21,846.00
R2035	On 05/02/2026	Bond Future	8.45	Put	8.11	000	0.00811	0.00000	31.94	000	0.03194	8.110	5.99	(0.02)	(2,691,735.94)	16,000	0.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,378.27	000	3.37827	0.00000	3,083.69	000	3.08369	3,378.270	6.45	1.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		7.63	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.88	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	0.00	000	0.00000		8.76	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	12,378.72	000	12.37872	0.00000	12,080.72	000	12.08072	12,378.720	9.96	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	13,856.50	000	13.85650	0.00000	13,558.50	000	13.55850	13,856.500	10.14	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		10.14	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	16,511.33	000	16.51133	0.00000	16,213.33	000	16.21333	16,511.330	10.14	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		10.14	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		10.14	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.15013		106.23043	0.00000	8.19777		105.92721		5.61	0.00	0.00	0	93,193.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,757.18	000	1.75718	0.00000	1,594.29	000	1.59429	1,757.180	5.70	0.62	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	471.97	000	0.47197	0.00000	562.00	000	0.56200	471.970	6.26	(0.23)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,248.53	000	4.24853	0.00000	4,003.34	000	4.00334	4,248.530	6.77	0.86	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	105.39	000	0.10539	0.00000	132.14	000	0.13214	105.390	7.61	(0.06)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,004.27	000	9.00427	0.00000	8,712.43	000	8.71243	9,004.270	8.40	0.98	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,116.00	000	9.11600	0.00000	8,823.73	000	8.82373	9,116.000	8.44	0.98	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,394.84	000	9.39484	0.00000	9,101.57	000	9.10157	9,394.840	8.53	0.98	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	13.45	000	0.01345	0.00000	17.93	000	0.01793	13.450	9.30	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	12.91	000	0.01291	0.00000	17.24	000	0.01724	12.910	9.33	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	11.69	000	0.01169	0.00000	15.64	000	0.01564	11.690	9.42	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	2.46	000	0.00246	0.00000	3.50	000	0.00350	2.460	9.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	2.27	000	0.00227	0.00000	3.24	000	0.00324	2.270	9.49	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	1.86	000	0.00186	0.00000	2.67	000	0.00267	1.860	9.49	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.18931		108.12898	0.00000	8.23900		107.82019		5.68	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,123.17	000	2.12317	0.00000	1,967.27	000	1.96727	2,123.170	5.75	0.56	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,980.11	000	3.98011	0.00000	3,766.57	000	3.76657	3,980.110	6.50	0.74	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	4,368.50	0000	4.36850	0.00000	4,146.42	0000	4.14642	4,368.500	6.64	0.77	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,087.31	0000	6.08731	0.00000	5,836.42	0000	5.83642	6,087.310	7.22	0.85	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	390.90	0000	0.39090	0.00000	443.58	0000	0.44358	390.900	7.35	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,555.30	0000	6.55530	0.00000	6,298.57	0000	6.29857	6,555.300	7.37	0.87	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	301.77	0000	0.30177	0.00000	344.11	0000	0.34411	301.770	7.63	(0.10)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	214.57	0000	0.21457	0.00000	246.18	0000	0.24618	214.570	7.99	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	192.12	0000	0.19212	0.00000	220.83	0000	0.22083	192.120	8.11	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	189.50	0000	0.18950	0.00000	217.87	0000	0.21787	189.500	8.12	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	109.77	0000	0.10977	0.00000	127.30	0000	0.12730	109.770	8.73	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	97.94	0000	0.09794	0.00000	113.78	0000	0.11378	97.940	8.87	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.23	940	105.48797	0.00000	8.29	125	105.17362		5.77	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,317.10	0000	4.31710	0.00000	4,100.86	0000	4.10086	4,317.100	6.23	0.73	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	539.24	0000	0.53924	0.00000	598.36	0000	0.59836	539.240	6.98	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	300.23	0000	0.30023	0.00000	335.70	0000	0.33570	300.230	7.66	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.30	198	107.28012	0.00000	8.35	622	106.96009		5.60	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		8.47	668	100.39471	0.00000	8.52	242	100.07243		6.54	0.00	0.00	0	59,412.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		9.80	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	0.00	0000	0.00000		11.04	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	15,312.88	0000	15.31288	0.00000	14,990.60	0000	14.99060	15,312.880	12.14	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,068.03	0000	18.06803	0.00000	17,745.75	0000	17.74575	18,068.030	12.14	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		12.14	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		12.14	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.52	779	102.15688	0.00000	8.57	522	101.82891		6.48	0.00	33,098,829.12	324	144,596.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,612.86	0000	3.61286	0.00000	3,368.22	0000	3.36822	3,612.860	7.10	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	6,514.34	0000	6.51434	0.00000	6,219.57	0000	6.21957	6,514.340	8.30	0.93	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	38.25	0000	0.03825	0.00000	49.59	0000	0.04959	38.250	9.55	(0.02)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,057.61	0000	15.05761	0.00000	14,731.43	0000	14.73143	15,057.610	10.96	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.01	000	0.00001	0.00000	0.01	000	0.00001	0.010	10.96	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.58	053	99.72275	0.00000	8.62	979	99.38886		6.90	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,415.09	0000	9.41509	0.00000	9,116.32	0000	9.11632	9,415.090	9.55	0.92	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	104.49	0000	0.10449	0.00000	120.97	0000	0.12097	104.490	10.81	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	28.68	0000	0.02868	0.00000	34.26	0000	0.03426	28.680	10.90	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.63	412	101.43502	0.00000	8.68	524	101.09514		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,218.96	0000	6.21896	0.00000	5,965.86	0000	5.96586	6,218.960	8.08	0.79	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	404.83	0000	0.40483	0.00000	447.77	0000	0.44777	404.830	9.37	(0.10)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	215.02	0000	0.21502	0.00000	239.65	0000	0.23965	215.020	10.21	(0.05)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.69	842	98.90160	0.00000	8.75	158	98.55563		6.95	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,856.45	0000	1.85645	0.00000	1,728.00	0000	1.72800	1,856.450	6.51	0.41	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,519.33	0000	1.51933	0.00000	1,634.61	0000	1.63461	1,519.330	7.87	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	963.20	0000	0.96320	0.00000	1,041.52	0000	1.04152	963.200	8.68	(0.19)	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		8.60	230	120.86316	0.00000	8.64	815	120.48329		6.28	0.00	0.00	0	3,471.00
R2038	On 07/05/2026	Bond Future	0.00		8.65	569	117.50200	0.00000	8.70	324	117.11543		6.62	0.00	0.00	0	3,115.00
R2038	On 06/08/2026	Bond Future	0.00		8.70	932	119.60182	0.00000	8.75	867	119.20826		6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.76	994	116.17559	0.00000	8.82	119	115.77497		6.80	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2038	On 04/02/2027	Bond Future	0.00		8.84107		118.14796	0.00000	8.89437	117.74011		6.73		0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.73244		112.41361	0.00000	8.77829	112.03845		6.81		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.78684		109.40922	0.00000	8.83429	109.02752		7.07		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.84163		111.36441	0.00000	8.89079	110.97574		7.23		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.90291		108.30070	0.00000	8.95385	107.90513		7.44		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.97407		110.13951	0.00000	9.02694	109.73677		7.34		0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00		0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		8.84243		101.49362	0.00000	8.88319	101.16812		7.40		0.00	0.00	0	70,559.00
R2040	On 05/02/2026	Bond Future	9.05	Call	1,699.15000		1.69915	0.00000	1,456.01000	1.45601	1,699.150	7.56		0.90	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	2,813.98000		2.81398	0.00000	2,512.38000	2.51238	2,813.980	8.04		0.98	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.50000		0.00050	0.00000	3.71000	0.00371	0.500	8.70		0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	7,269.48000		7.26948	0.00000	6,944.01000	6.94401	7,269.480	9.98		1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.00000		0.00000	0.00000	0.00000	0.00000		11.37		0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	11,109.77000		11.10977	0.00000	10,784.27000	10.78427	11,109.770	11.72		1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000		12.97		0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.75		0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	20,314.71000		20.31471	0.00000	19,989.21000	19.98921	20,314.710	13.75		1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.75		0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		8.89939		103.27508	0.00000	8.94152	102.94384		7.35		0.00	11,979,909.28	116	19,368.00
R2040	On 07/05/2026	Bond Future	8.65	Call	657.08000		0.65708	0.00000	581.40000	0.58140	657.080	6.58		0.30	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	12,913.11000		12.91311	0.00000	12,591.02000	12.59102	12,913.110	11.77		0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1.49000		0.00149	0.00000	2.12000	0.00212	1.490	12.47		0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.19000		0.00019	0.00000	0.30000	0.00030	0.190	12.47		0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.95825		100.61038	0.00000	9.00186	100.27313		7.87		0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		9.01732		102.33780	0.00000	9.06242	101.99449		7.76		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,433.36000		7.43336	0.00000	7,172.02000	7.17202	7,433.360	9.16		0.80	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	430.32000		0.43032	0.00000	471.93000	0.47193	430.320	10.65		(0.09)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	244.74000		0.24474	0.00000	269.84000	0.26984	244.740	11.73		(0.05)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.08629		99.56921	0.00000	9.13302	99.21972		8.01		0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,939.35000		1.93935	0.00000	1,817.07000	1.81707	1,939.350	7.28		0.39	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,750.80000		1.75080	0.00000	1,869.56000	1.86956	1,750.800	8.82		(0.30)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,110.59000		1.11059	0.00000	1,191.40000	1.19140	1,110.590	9.76		(0.19)	0.00	0	2,300.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		8.96271		113.49424	0.00000	9.00354	113.12537		7.49		0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		9.01927		110.38280	0.00000	9.06143	110.00749		7.80		0.00	0.00	0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		9.07622		112.35539	0.00000	9.11980	111.97316		7.99		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.13892		109.18273	0.00000	9.18397	108.79370		8.25		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.21061		111.03634	0.00000	9.25724	110.64031		8.16		0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.07246		97.40387	0.00000	9.10317	97.14038		8.33		0.00	1,246,769,536.00	12,800	48,214.00
R2044	On 05/02/2026	Bond Future	10.07	Call	8,033.64000		8.03364	0.00000	7,770.17000	7.77017	8,033.640	11.32		1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	13,964.68000		13.96468	0.00000	13,701.19000	13.70119	13,964.680	14.27		1.00	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	11.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			15.50	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			15.50	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			15.50	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.12965	99.11356	0.00000	9.16131	98.84542			8.30	0.00	116,557,546.56		1,176	104,142.00
R2044	On 07/05/2026	Bond Future	10.00	Put	245.12000	0.24512	0.00000	285.54000	0.28554	245.120	10.69	(0.09)	0.00			0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.18862	96.49973	0.00000	9.22130	96.22670			8.92	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.24730	98.15659	0.00000	9.28101	97.87859			8.81	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.31481	95.44210	0.00000	9.34964	95.15905			9.14	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.02208	101.34638	0.00000	9.04778	101.10769			8.56	0.00	0.00		0	45,840.00
R2048	On 05/02/2026	Bond Future	8.90	Call	131.09000	0.13109	0.00000	135.05000	0.13505	131.090	7.62	0.19	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	3,424.05000	3.42405	0.00000	3,200.58000	3.20058	3,424.050	9.12	0.99	0.00			0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	5,574.91000	5.57491	0.00000	5,337.26000	5.33726	5,574.910	10.07	1.00	0.00			0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00000	0.00000	0.00000	0.06000	0.00006			11.00	0.00	0.00		0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.07064	98.68866	0.00000	9.09708	98.44572			8.93	0.00	41,350,548.54		419	264,007.00
R2048	On 06/08/2026	Bond Future	0.00		9.11982	100.45236	0.00000	9.14704	100.20504			9.19	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.17534	97.74275	0.00000	9.20338	97.49096			9.51	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.23911	99.40314	0.00000	9.26804	99.14679			9.44	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		8.87618	132.25718	0.00000	8.91184	131.80927			8.77	0.00	0.00		0	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		8.92118	128.71906	0.00000	8.95786	128.26323			9.15	0.00	0.00		0	73,936.00
R2053	On 06/08/2026	Bond Future	0.00		8.96601	131.01929	0.00000	9.00375	130.55523			9.42	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.01513	127.41129	0.00000	9.05398	126.93895			9.76	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.07105	129.57446	0.00000	9.11108	129.09373			9.69	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.31592	88.30718	0.00000	8.35662	88.05775			6.43	0.00	0.00		0	30,492.00
R209	On 07/05/2026	Bond Future	0.00		8.35871	86.70684	0.00000	8.40087	86.45307			6.59	0.00	0.00		0	15,463.00
R209	On 06/08/2026	Bond Future	0.00		8.40148	88.25640	0.00000	8.44522	87.99794			6.72	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.45101	86.62286	0.00000	8.49641	86.35972			6.81	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.51059	88.09430	0.00000	8.55777	87.82646			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		258.19392	258.19392	0.00000	258.20580	258.20580			0.00	0.00	0.00		0	424.00
R210	On 07/05/2026	Bond Future	0.00		259.32502	259.32502	0.00000	259.33701	259.33701			0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.02246	264.02246	0.00000	264.03443	264.03443			0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.10512	265.10512	0.00000	265.11646	265.11646			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.67323	269.67323	0.00000	269.68395	269.68395			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		7.45880	101.24471	0.00000	7.51460	101.01641			3.70	0.00	0.00		0	13,597.00
R213	On 07/05/2026	Bond Future	0.00		7.47845	99.47249	0.00000	7.53766	99.24020			3.63	0.00	0.00		0	68,794.00
R213	On 06/08/2026	Bond Future	0.00		7.49573	101.25027	0.00000	7.55883	101.01371			3.52	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.52942	99.44167	0.00000	7.59683	99.20080			3.49	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.58093	101.13161	0.00000	7.65332	100.88638			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

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 05/02/2026	Bond Future	0.00		8.86208	83.49433	0.00000	8.90787	83.17130		7.90	0.00	0.00	0	9,749.00
R214	On 07/05/2026	Bond Future	0.00		8.91050	81.66414	0.00000	8.95766	81.33540		8.19	0.00	0.00	0	35,148.00
R214	On 06/08/2026	Bond Future	0.00		8.95958	83.12363	0.00000	9.00820	82.78892		8.42	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.01591	81.25693	0.00000	9.06604	80.91630		8.66	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.08130	82.63749	0.00000	9.13306	82.29089		8.59	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :												8,213,812,934.34		96,041	1,989,947.00
Grand Total:												8,213,812,934.34		96,041	1,989,947.00