

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2026

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		1,277.72300		1,277.72300	0.00000	1,275.07100	1,275.07100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,300.15100		1,300.15100	0.00000	1,297.45200	1,297.45200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,323.14500		1,323.14500	0.00000	1,320.39700	1,320.39700		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,346.15800		1,346.15800	0.00000	1,343.35900	1,343.35900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,369.09000		1,369.09000	0.00000	1,366.23900	1,366.23900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,665.66700		1,665.66700	0.00000	1,652.88300	1,652.88300		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,694.90300		1,694.90300	0.00000	1,681.89500	1,681.89500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,724.88000		1,724.88000	0.00000	1,711.63900	1,711.63900		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,754.88000		1,754.88000	0.00000	1,741.40500	1,741.40500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,784.77400		1,784.77400	0.00000	1,771.06500	1,771.06500		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,405.66800		1,405.66800	0.00000	1,393.35600	1,393.35600		0.00	0.00	0.00	0	62.00
ALBI	On 07/05/2026	Index Future	0.00		1,430.34100		1,430.34100	0.00000	1,417.81300	1,417.81300		0.00	0.00	0.00	0	13.00
ALBI	On 06/08/2026	Index Future	0.00		1,455.63800		1,455.63800	0.00000	1,442.88700	1,442.88700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,480.95600		1,480.95600	0.00000	1,467.98000	1,467.98000		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,506.18400		1,506.18400	0.00000	1,492.98200	1,492.98200		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		8.44464		97.83877	0.00000	8.55574	97.24780		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.49949		95.78787	0.00000	8.61565	95.18637		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.55451		97.52342	0.00000	8.67617	96.91091		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.62219		95.43107	0.00000	8.74971	94.80766		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.70669		97.07502	0.00000	8.84072	96.44051		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		9.02923		98.03931	0.00000	9.18527	96.77942		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.08348		95.52039	0.00000	9.24450	94.23806		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.13703		97.25084	0.00000	9.30318	95.94523		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.19623		94.68153	0.00000	9.36776	93.35290		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.26377		96.31100	0.00000	9.44095	94.95919		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		1,379.43700		1,379.43700	0.00000	1,367.22700	1,367.22700		0.00	0.00	0.00	0	7.00
GOVI	On 07/05/2026	GOVI	0.00		1,403.65000		1,403.65000	0.00000	1,391.22500	1,391.22500		0.00	0.00	0.00	0	642.00
GOVI	On 06/08/2026	GOVI	0.00		1,428.47500		1,428.47500	0.00000	1,415.82900	1,415.82900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,453.32000		1,453.32000	0.00000	1,440.45100	1,440.45100		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,478.07700		1,478.07700	0.00000	1,464.98500	1,464.98500		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		145.73854		145.73854	0.00000	145.66866	145.66866		0.00	0.00	0.00	0	1,419.00
I2029	On 07/05/2026	Bond Future	0.00		146.87820		146.87820	0.00000	146.80710	146.80710		0.00	0.00	0.00	0	3,466.00
I2029	On 06/08/2026	Bond Future	0.00		149.53964		149.53964	0.00000	149.46706	149.46706		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.66936		150.66936	0.00000	150.59571	150.59571		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.26837		153.26837	0.00000	153.19300	153.19300		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 05/02/2026	Bond Future	0.00		113.49693		113.49693	0.00000	113.40886	113.40886		2.04		0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.51730		115.51730	0.00000	115.42771	115.42771		1.87		0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.19709		115.19709	0.00000	115.10630	115.10630		1.86		0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.20392		117.20392	0.00000	117.11125	117.11125		1.75		0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.77714		116.77714	0.00000	116.68410	116.68410		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		143.58539		143.58539	0.00000	142.63671	142.63671		0.00		0.00	0.00	0	304.00
I2033	On 07/05/2026	Bond Future	0.00		144.58437		144.58437	0.00000	143.61887	143.61887		0.00		0.00	0.00	0	11,491.00
I2033	On 06/08/2026	Bond Future	0.00		147.20426		147.20426	0.00000	146.22109	146.22109		0.00		0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.19088		148.19088	0.00000	147.19068	147.19068		0.00		0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.74732		150.74732	0.00000	149.72940	149.72940		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		158.57930		158.57930	0.00000	157.47132	157.47132		0.00		0.00	0.00	0	1,625.00
I2038	On 07/05/2026	Bond Future	0.00		161.40223		161.40223	0.00000	160.27443	160.27443		0.00		0.00	0.00	0	2,587.00
I2038	On 06/08/2026	Bond Future	0.00		162.13575		162.13575	0.00000	160.98791	160.98791		0.00		0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		164.96078		164.96078	0.00000	163.79253	163.79253		0.00		0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		165.58382		165.58382	0.00000	164.39633	164.39633		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		123.06869		123.06869	0.00000	121.80188	121.80188		4.71		0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.25950		125.25950	0.00000	123.97001	123.97001		4.65		0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.68624		124.68624	0.00000	123.37402	123.37402		4.88		0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.85835		126.85835	0.00000	125.52289	125.52289		4.79		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.16230		126.16230	0.00000	124.80526	124.80526		4.84		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		141.54664		141.54664	0.00000	141.24955	141.24955		0.00		0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		141.78075		141.78075	0.00000	141.47817	141.47817		0.00		0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		144.34967		144.34967	0.00000	144.04161	144.04161		0.00		0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.54522		144.54522	0.00000	144.23227	144.23227		0.00		0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.03777		147.03777	0.00000	146.71894	146.71894		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		144.16394		144.16394	0.00000	143.07534	143.07534		0.00		0.00	14,416,394.00	100	2,558.00
I2050	On 07/05/2026	Bond Future	0.00		146.73038		146.73038	0.00000	145.62222	145.62222		0.00		0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		146.94824		146.94824	0.00000	145.82037	145.82037		0.00		0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.50873		149.50873	0.00000	148.36082	148.36082		0.00		0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.61084		149.61084	0.00000	148.44421	148.44421		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		130.28880		130.28880	0.00000	125.45981	125.45981		6.89		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		132.60819		132.60819	0.00000	127.69333	127.69333		6.88		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.16805		132.16805	0.00000	127.16468	127.16468		7.26		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		134.47055		134.47055	0.00000	129.37962	129.37962		7.19		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		133.90598		133.90598	0.00000	128.72843	128.72843		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		436.73200		436.73200	0.00000	435.43400	435.43400		0.00		0.00	0.00	0	227.00
IGOV	On 07/05/2026	Index Future	0.00		444.50600		444.50600	0.00000	443.18500	443.18500		0.00		0.00	0.00	0	23.00
IGOV	On 06/08/2026	Index Future	0.00		452.47400		452.47400	0.00000	451.12900	451.12900		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		460.44900		460.44900	0.00000	459.07900	459.07900		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		468.39600		468.39600	0.00000	467.00100	467.00100		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	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		6.83506	105.33941	0.00000	6.83437	6.83437	105.33991		0.35	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.71365	103.07926	0.00000	6.71266	6.71266	103.07982		0.34	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.38959	101.17970	0.00000	6.38819	6.38819	101.18019		0.25	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.03134	102.91834	0.00000	5.02912	5.02912	102.91860		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		6.83803	108.66756	0.00000	6.83775	6.83775	108.66803		1.02	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.79647	106.44033	0.00000	6.79614	6.79614	106.44084		0.97	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.72470	105.42582	0.00000	6.72439	6.72439	105.42619		0.99	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.64781	106.66252	0.00000	6.64767	6.64767	106.66266		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		295.12978	295.12978	0.00000	293.97351	293.97351	293.97351		0.00	0.00	0.00		0	378.00
R202	On 07/05/2026	Bond Future	0.00		300.38339	300.38339	0.00000	299.20638	299.20638	299.20638		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		300.42967	300.42967	0.00000	299.23173	299.23173	299.23173		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		305.66448	305.66448	0.00000	304.44494	304.44494	304.44494		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.45959	305.45959	0.00000	304.22110	304.22110	304.22110		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		7.13085	103.17862	0.00000	7.16116	7.16116	103.07355		2.76	0.00	52,208,381.72		506	51,063.00
R2030	On 07/05/2026	Bond Future	0.00		7.13768	104.98969	0.00000	7.17036	7.17036	104.88273		2.67	0.00	72,967,834.55		695	148,661.00
R2030	On 07/05/2026	Bond Future	7.21	Call	696.18000	0.69618	0.00000	639.85000	639.85000	0.63985	696.180	2.63	0.57	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,976.23000	1.97623	0.00000	1,886.90000	1,886.90000	1.88690	1,976.230	3.19	0.86	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	70.71000	0.07071	0.00000	81.63000	81.63000	0.08163	70.710	3.41	(0.08)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.14005	102.85728	0.00000	7.17553	7.17553	102.74832		2.76	0.00	0.00		0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	914.79000	0.91479	0.00000	858.55000	858.55000	0.85855	914.790	2.72	0.55	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	2,050.07000	2.05007	0.00000	1,968.63000	1,968.63000	1.96863	2,050.070	3.21	0.77	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	184.32000	0.18432	0.00000	201.39000	201.39000	0.20139	184.320	3.53	(0.14)	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		7.14439	104.62480	0.00000	7.18300	104.51373			2.61	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.16495	102.39785	0.00000	7.20736	102.28454			2.56	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.58727	106.20245	0.00000	7.63281	105.97822			4.26	0.00	90,909,297.20	856	22,582.00
R2032	On 07/05/2026	Bond Future	0.00		7.61341	103.90816	0.00000	7.66140	103.68002			4.28	0.00	180,488,473.92	1,737	152,872.00
R2032	On 06/08/2026	Bond Future	0.00		7.63794	105.76561	0.00000	7.68865	105.53327			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.67235	103.42612	0.00000	7.72603	103.18950			4.19	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.72118	105.18426	0.00000	7.77817	104.94331			4.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		7.71256	116.00886	0.00000	7.75812	115.74371			6.52	0.00	2,784,212.64	24	4,347.00
R2033	On 07/05/2026	Bond Future	0.00		7.74290	113.00366	0.00000	7.79073	112.73381			6.41	0.00	2,712,087.84	24	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.77187	115.02365	0.00000	7.82217	114.74890			6.70	0.00	25,650,273.95	223	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.80996	111.96126	0.00000	7.86293	111.68150			6.54	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.86130	113.86402	0.00000	7.91722	113.57917			6.63	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	0.00		7.95302	109.85762	0.00000	8.05883	109.16156			5.52	0.00	63,717,419.60	580	19,551.00
R2035	On 05/02/2026	Bond Future	8.64	Call	4,415.02000	4.41502	0.00000	3,719.00000	3.71900	4,415.020		6.45	1.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.00000	0.00000	0.00000	0.00000	0.00000			7.63	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000			7.88	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.00000	0.00000	0.00000	0.00000	0.00000			8.76	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	13,415.99000	13.41599	0.00000	12,719.93000	12.71993	13,415.990		9.96	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	14,893.77000	14.89377	0.00000	14,197.71000	14.19771	14,893.770		10.14	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.14	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	17,548.60000	17.54860	0.00000	16,852.54000	16.85254	17,548.600		10.14	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.14	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000	0.00000	0.00000	0.00000	0.00000			10.14	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		7.98568	107.28597	0.00000	8.09580	106.57764			5.61	0.00	38,622,949.20	360	95,799.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,455.54000	2.45554	0.00000	1,966.51000	1.96651	2,455.540		5.70	0.74	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	262.71000	0.26271	0.00000	387.88000	0.38788	262.710		6.26	(0.14)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	5,178.75000	5.17875	0.00000	4,543.78000	4.54378	5,178.750		6.77	0.92	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	53.48000	0.05348	0.00000	82.89000	0.08289	53.480		7.61	(0.03)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	10,039.83000	10.03983	0.00000	9,342.47000	9.34247	10,039.830		8.40	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	10,152.39000	10.15239	0.00000	9,454.55000	9.45455	10,152.390		8.44	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,433.15000	10.43315	0.00000	9,734.23000	9.73423	10,433.150		8.53	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	6.27000	0.00627	0.00000	10.09000	0.01009	6.270		9.30	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	6.01000	0.00601	0.00000	9.68000	0.00968	6.010		9.33	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	5.43000	0.00543	0.00000	8.74000	0.00874	5.430		9.42	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	1.01000	0.00101	0.00000	1.75000	0.00175	1.010		9.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.93000	0.00093	0.00000	1.61000	0.00161	0.930		9.49	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.75000	0.00075	0.00000	1.30000	0.00130	0.750		9.49	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.01781	109.20391	0.00000	8.13261	108.48279			5.68	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,765.13000	2.76513	0.00000	2,318.80000	2.31880	2,765.130		5.75	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,803.70000	4.80370	0.00000	4,239.15000	4.23915	4,803.700		6.50	0.81	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	5,217.37000	5.21737	0.00000	4,636.61000	4.63661	5,217.370		6.64	0.83	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	7,018.37	000	7.01837	0.00000	6,385.44	000	6.38544	7,018.370	7.22	0.89	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	261.35	000	0.26135	0.00000	340.54	000	0.34054	261.350	7.35	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,502.36	000	7.50236	0.00000	6,859.37	000	6.85937	7,502.360	7.37	0.91	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	200.04	000	0.20004	0.00000	261.83	000	0.26183	200.040	7.63	(0.07)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	140.80	000	0.14080	0.00000	185.24	000	0.18524	140.800	7.99	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	125.70	000	0.12570	0.00000	165.61	000	0.16561	125.700	8.11	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	123.95	000	0.12395	0.00000	163.33	000	0.16333	123.950	8.12	(0.05)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	70.98	000	0.07098	0.00000	94.00	000	0.09400	70.980	8.73	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	63.22	000	0.06322	0.00000	83.77	000	0.08377	63.220	8.87	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.06	040	106.58266	0.00000	8.18	011	105.84893		5.77	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	5,140.13	000	5.14013	0.00000	4,577.80	000	4.57780	5,140.130	6.23	0.79	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	383.44	000	0.38344	0.00000	480.49	000	0.48049	383.440	6.98	(0.12)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	210.71	000	0.21071	0.00000	265.84	000	0.26584	210.710	7.66	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.11	466	108.39519	0.00000	8.23	979	107.64862		5.60	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.30	349	101.62767	0.00000	8.42	436	100.76506		6.54	0.00	44,309,664.12	436	42,739.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.80	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.04	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	16,545.84	000	16.54584	0.00000	15,683.23	000	15.68323	16,545.840	12.14	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	19,300.99	000	19.30099	0.00000	18,438.38	000	18.43838	19,300.990	12.14	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.14	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.14	0.00	0.00	0	1,03

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		8.63943		119.70925	0.00000	8.78548	118.57549			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		8.55387		113.89226	0.00000	8.67980	112.84659			6.81	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.60205		110.91386	0.00000	8.73236	109.84980			7.07	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.65023		112.89654	0.00000	8.78516	111.81331			7.23	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.70456		109.86056	0.00000	8.84429	108.75843			7.44	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.76827		111.72755	0.00000	8.91313	110.60635			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		8.61884		103.30588	0.00000	8.76981	102.07724			7.40	0.00	11,157,035.04	108	69,947.00
R2040	On 05/02/2026	Bond Future	9.05	Call	3,454.66000		3.45466	0.00000	2,236.26000	2.23626	3,454.660		7.56	1.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	4,617.78000		4.61778	0.00000	3,389.94000	3.38994	4,617.780		8.04	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.00000		0.00000	0.00000	0.02000	0.00002			8.70	0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	9,081.74000		9.08174	0.00000	7,853.10000	7.85310	9,081.740		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	12,922.03000		12.92203	0.00000	11,693.39000	11.69339	12,922.030		11.72	1.00	5,905,065.60	680	0.00
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	680	7,500.00
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	680	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	22,126.97000		22.12697	0.00000	20,898.33000	20.89833	22,126.970		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		8.66836		105.11918	0.00000	8.82434	103.86897			7.35	0.00	11,352,871.44	108	19,776.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,357.28000		1.35728	0.00000	837.25000	0.83725	1,357.280		6.58	0.49	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,736.56000		14.73656	0.00000	13,497.43000	13.49743	14,736.560		11.77	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.44000		0.00044	0.00000	0.95000	0.00095	0.440		12.47	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.05000		0.00005	0.00000	0.11000	0.00011	0.050		12.47	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.71918		102.48794	0.00000	8.88055	101.21524			7.87	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.77018		104.24885	0.00000	8.93690	102.95410			7.76	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	9,015.79000		9.01579	0.00000	7,927.13000	7.92713	9,015.790		9.16	0.86	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	275.76000		0.27576	0.00000	371.31000	0.37131	275.760		10.65	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	156.13000		0.15613	0.00000	210.41000	0.21041	156.130		11.73	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.83034		101.51437	0.00000	9.00290	100.19717			8.01	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,787.48000		2.78748	0.00000	2,187.30000	2.18730	2,787.480		7.28	0.49	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,232.15000		1.23215	0.00000	1,563.84000	1.56384	1,232.150		8.82	(0.23)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	772.85000		0.77285	0.00000	987.03000	0.98703	772.850		9.76	(0.14)	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		8.71890		115.73566	0.00000	8.89495	114.11049			7.49	0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.76757		112.66368	0.00000	8.94930	111.00991			7.80	0.00	0.00	0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		8.81622		114.67755	0.00000	9.00389	112.99417			7.99	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.87026		111.54619	0.00000	9.06409	109.83352			8.25	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.93269		113.44180	0.00000	9.13307	111.69965			8.16	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		8.83386		99.48828	0.00000	8.99984	98.03124			8.33	0.00	0.00	0	47,948.00
R2044	On 05/02/2026	Bond Future	10.07	Call	10,118.05000		10.11805	0.00000	8,661.01000	8.66101	10,118.050		11.32	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	16,049.09000		16.04909	0.00000	14,592.05000	14.59205	16,049.090		14.27	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.50	0.00	0.00	0	4,500.00

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	11.45	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		8.88380	101.23449	0.00000	9.05481	99.75191			8.30	0.00	0.00		0	104,726.00
R2044	On 07/05/2026	Bond Future	10.00	Put	97.57000	0.09757	0.00000	184.16000	0.18416	97.570	10.69	(0.04)	0.00	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.93496	98.65912	0.00000	9.11135	97.14994			8.92	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.98587	100.35424	0.00000	9.16758	98.81887			8.81	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.04492	97.67870	0.00000	9.23241	96.11677			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		8.79362	103.50977	0.00000	8.95956	101.93094			8.56	0.00	0.00		0	43,001.00
R2048	On 05/02/2026	Bond Future	8.90	Call	1,119.06000	1.11906	0.00000	232.67000	0.23267	1,119.060	7.62	0.83	4,282,422.39	578	1,362.00		
R2048	On 05/02/2026	Bond Future	9.40	Call	5,581.48000	5.58148	0.00000	4,003.23000	4.00323	5,581.480	9.12	1.00	5,181,394.30	578	1,362.00		
R2048	On 05/02/2026	Bond Future	9.65	Call	7,738.16000	7.73816	0.00000	6,159.33000	6.15933	7,738.160	10.07	1.00	0.00	0.00		0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00000	0.00000	0.00000	0.00000	0.00000			11.00	0.00	0.00		578	1,362.00
R2048	On 07/05/2026	Bond Future	0.00		8.83575	100.88999	0.00000	9.00634	99.28352			8.93	0.00	0.00		0	266,100.00
R2048	On 06/08/2026	Bond Future	0.00		8.87808	102.69361	0.00000	9.05360	101.05825			9.19	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.92650	100.02382	0.00000	9.10709	98.36002			9.51	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.98258	101.72463	0.00000	9.16863	100.03223			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		8.67317	134.85812	0.00000	8.83903	132.72662			8.77	0.00	0.00		0	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		8.71248	131.36563	0.00000	8.88298	129.19671			9.15	0.00	0.00		0	73,447.00
R2053	On 06/08/2026	Bond Future	0.00		8.75135	133.71391	0.00000	8.92667	131.50606			9.42	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.79428	130.15378	0.00000	8.97456	127.90773			9.76	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.84359	132.36574	0.00000	9.02915	130.08097			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		8.14298	89.37745	0.00000	8.25375	88.68999			6.43	0.00	13,049,107.70	146	30,140.00	
R209	On 07/05/2026	Bond Future	0.00		8.17956	87.79593	0.00000	8.29430	87.09640			6.59	0.00	12,818,205.78	146	14,510.00	
R209	On 06/08/2026	Bond Future	0.00		8.21569	89.36532	0.00000	8.33465	88.65321			6.72	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.25819	87.75193	0.00000	8.38157	87.02733			6.81	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.31016	89.24401	0.00000	8.43829	88.50681			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		258.94712	258.94712	0.00000	259.08342	259.08342			0.00	0.00	0.00		0	424.00
R210	On 07/05/2026	Bond Future	0.00		260.09173	260.09173	0.00000	260.23047	260.23047			0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.80449	264.80449	0.00000	264.94543	264.94543			0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.90242	265.90242	0.00000	266.04643	266.04643			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.48833	270.48833	0.00000	270.63407	270.63407			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		7.36679	101.62257	0.00000	7.40726	101.45615			3.70	0.00	36,787,370.34	362	13,480.00	
R213	On 07/05/2026	Bond Future	0.00		7.38080	99.85704	0.00000	7.42374	99.68771			3.63	0.00	36,148,248.48	362	68,975.00	
R213	On 06/08/2026	Bond Future	0.00		7.39160	101.64215	0.00000	7.43736	101.46970			3.52	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.41796	99.84152	0.00000	7.46686	99.66585			3.49	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.46091	101.53985	0.00000	7.51346	101.36085			3.32	0.00	0.00		0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R214	On 05/02/2026	Bond Future	0.00		8.62859	85.17010	0.00000	8.78451	84.04572			7.90	0.00	0.00		0	7,014.00

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 07/05/2026	Bond Future	0.00		8.67012	83.36932	0.00000	8.83063	82.22520		8.19	0.00	0.00	0	39,065.00
R214	On 06/08/2026	Bond Future	0.00		8.71185	84.85966	0.00000	8.87723	83.69501		8.42	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.76053	83.02390	0.00000	8.93094	81.83892		8.66	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.81764	84.43590	0.00000	8.99346	83.23051		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 :												825,502,218.37		11,503	2,011,665.00
Grand Total:												825,502,218.37		11,503	2,011,665.00