

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2026

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
Derivatives																	
AL37	On 05/02/2026	Index Future	0.00		1,274.40200		1,274.40200	0.00000	1,277.72300	1,277.72300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,296.82200		1,296.82200	0.00000	1,300.15100	1,300.15100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,319.68800		1,319.68800	0.00000	1,323.14500	1,323.14500		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,342.67000		1,342.67000	0.00000	1,346.15800	1,346.15800		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,365.86100		1,365.86100	0.00000	1,369.09000	1,369.09000		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,656.40800		1,656.40800	0.00000	1,665.66700	1,665.66700		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,685.54900		1,685.54900	0.00000	1,694.90300	1,694.90300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,715.26800		1,715.26800	0.00000	1,724.88000	1,724.88000		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,745.13900		1,745.13900	0.00000	1,754.88000	1,754.88000		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,775.28200		1,775.28200	0.00000	1,784.77400	1,784.77400		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,397.94000		1,397.94000	0.00000	1,405.66800	1,405.66800		0.00		0.00	307,546,800.00	22	40.00
ALBI	On 07/05/2026	Index Future	0.00		1,422.53300		1,422.53300	0.00000	1,430.34100	1,430.34100		0.00		0.00	625,914,520.00	44	35.00
ALBI	On 06/08/2026	Index Future	0.00		1,447.61500		1,447.61500	0.00000	1,455.63800	1,455.63800		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,472.82500		1,472.82500	0.00000	1,480.95600	1,480.95600		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,498.26500		1,498.26500	0.00000	1,506.18400	1,506.18400		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		8.53423		97.36186	0.00000	8.44464	97.83877		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.59242		95.30628	0.00000	8.49949	95.78787		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.65286		97.02788	0.00000	8.55451	97.52342		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.72479		94.92909	0.00000	8.62219	95.43107		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.80956		96.58755	0.00000	8.70669	97.07502		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		9.11379		97.35352	0.00000	9.02923	98.03931		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.17025		94.82621	0.00000	9.08348	95.52039		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.22722		96.53885	0.00000	9.13703	97.25084		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.28903		93.95932	0.00000	9.19623	94.68153		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.35655		95.59958	0.00000	9.26377	96.31100		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		1,371.87200		1,371.87200	0.00000	1,379.43700	1,379.43700		0.00		0.00	0.00	0	7.00
GOVI	On 07/05/2026	GOVI	0.00		1,396.00700		1,396.00700	0.00000	1,403.65000	1,403.65000		0.00		0.00	0.00	0	642.00
GOVI	On 06/08/2026	GOVI	0.00		1,420.62100		1,420.62100	0.00000	1,428.47500	1,428.47500		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,445.36000		1,445.36000	0.00000	1,453.32000	1,453.32000		0.00		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,470.32600		1,470.32600	0.00000	1,478.07700	1,478.07700		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		145.67755		145.67755	0.00000	145.73854	145.73854		0.00		0.00	0.00	0	1,419.00
I2029	On 07/05/2026	Bond Future	0.00		146.82195		146.82195	0.00000	146.87820	146.87820		0.00		0.00	0.00	0	3,466.00
I2029	On 06/08/2026	Bond Future	0.00		149.47438		149.47438	0.00000	149.53964	149.53964		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.60543		150.60543	0.00000	150.66936	150.66936		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.23945		153.23945	0.00000	153.26837	153.26837		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		113.48377		113.48377	0.00000	113.49693	113.49693		1.80	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.50847		115.50847	0.00000	115.51730	115.51730		1.64	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.18102		115.18102	0.00000	115.19709	115.19709		1.63	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.19006		117.19006	0.00000	117.20392	117.20392		1.55	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.78900		116.78900	0.00000	116.77714	116.77714		1.52	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		143.47681		143.47681	0.00000	143.58539	143.58539		0.00	0.00	0.00	0	304.00
I2033	On 07/05/2026	Bond Future	0.00		144.47958		144.47958	0.00000	144.58437	144.58437		0.00	0.00	0.00	0	11,491.00
I2033	On 06/08/2026	Bond Future	0.00		147.08967		147.08967	0.00000	147.20426	147.20426		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.07683		148.07683	0.00000	148.19088	148.19088		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.66675		150.66675	0.00000	150.74732	150.74732		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		158.88458		158.88458	0.00000	158.57930	158.57930		0.00	0.00	0.00	0	1,625.00
I2038	On 07/05/2026	Bond Future	0.00		161.71932		161.71932	0.00000	161.40223	161.40223		0.00	0.00	0.00	0	2,587.00
I2038	On 06/08/2026	Bond Future	0.00		162.44908		162.44908	0.00000	162.13575	162.13575		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.28313		165.28313	0.00000	164.96078	164.96078		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		165.94937		165.94937	0.00000	165.58382	165.58382		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		123.05482		123.05482	0.00000	123.06869	123.06869		4.24	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.25020		125.25020	0.00000	125.25950	125.25950		4.12	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.66918		124.66918	0.00000	124.68624	124.68624		4.34	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.84365		126.84365	0.00000	126.85835	126.85835		4.33	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.17521		126.17521	0.00000	126.16230	126.16230		4.41	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		141.53077		141.53077	0.00000	141.54664	141.54664		0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		141.77029		141.77029	0.00000	141.78075	141.78075		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		144.33139		144.33139	0.00000	144.34967	144.34967		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		144.52841		144.52841	0.00000	144.54522	144.54522		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.05548		147.05548	0.00000	147.03777	147.03777		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		144.27120		144.27120	0.00000	144.16394	144.16394		0.00	0.00	0.00	0	2,558.00
I2050	On 07/05/2026	Bond Future	0.00		146.84511		146.84511	0.00000	146.73038	146.73038		0.00	0.00	0.00	0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		147.05648		147.05648	0.00000	146.94824	146.94824		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.62209		149.62209	0.00000	149.50873	149.50873		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.76000		149.76000	0.00000	149.61084	149.61084		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		129.50311		129.50311	0.00000	130.28880	130.28880		6.22	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		131.81374		131.81374	0.00000	132.60819	132.60819		6.11	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		131.35116		131.35116	0.00000	132.16805	132.16805		6.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		133.64224		133.64224	0.00000	134.47055	134.47055		6.52	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		133.09273		133.09273	0.00000	133.90598	133.90598		6.69	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		436.90700		436.90700	0.00000	436.73200	436.73200		0.00	0.00	913,135,630.00	209	18.00
IGOV	On 07/05/2026	Index Future	0.00		444.70200		444.70200	0.00000	444.50600	444.50600		0.00	0.00	929,427,180.00	209	232.00
IGOV	On 06/08/2026	Index Future	0.00		452.65000		452.65000	0.00000	452.47400	452.47400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		460.63700		460.63700	0.00000	460.44900	460.44900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		468.69700		468.69700	0.00000	468.39600	468.39600		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		6.86625	105.31670	0.00000	6.83506	105.33941	105.33941		0.31	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.75107	103.05806	0.00000	6.71365	103.07926	103.07926		0.30	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.46924	101.15143	0.00000	6.38959	101.17970	101.17970		0.22	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.26172	102.89186	0.00000	5.03134	102.91834	102.91834		0.06	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		6.86854	108.61622	0.00000	6.83803	108.66756	108.66756		0.94	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.82938	106.39007	0.00000	6.79647	106.44033	106.44033		0.88	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.76867	105.37260	0.00000	6.72470	105.42582	105.42582		0.90	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.69995	106.60757	0.00000	6.64781	106.66252	106.66252		0.77	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		295.09630	295.09630	0.00000	295.12978	295.12978	295.12978		0.00	0.00	0.00		0	378.00
R202	On 07/05/2026	Bond Future	0.00		300.36111	300.36111	0.00000	300.38339	300.38339	300.38339		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		300.38970	300.38970	0.00000	300.42967	300.42967	300.42967		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		305.63045	305.63045	0.00000	305.66448	305.66448	305.66448		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.49386	305.49386	0.00000	305.45959	305.45959	305.45959		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		7.19099	102.97026	0.00000	7.13085	103.17862	103.17862		2.49	0.00	617,821,560.00		6,000	51,063.00
R2030	On 07/05/2026	Bond Future	0.00		7.20124	104.78180	0.00000	7.13768	104.98969	104.98969		2.39	0.00	681,710,390.80		6,506	154,661.00
R2030	On 07/05/2026	Bond Future	7.21	Call	521.21000	0.52121	0.00000	696.18000	0.69618	521.210	2.35	0.51	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,761.81000	1.76181	0.00000	1,976.23000	1.97623	1,761.810	2.91	0.86	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	63.38000	0.06338	0.00000	70.71000	0.07071	63.380	3.13	(0.08)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.21085	102.64000	0.00000	7.14005	102.85728	102.85728		2.49	0.00	0.00		0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	719.28000	0.71928	0.00000	914.79000	0.91479	719.280	2.45	0.50	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,820.55000	1.82055	0.00000	2,050.07000	2.05007	1,820.550	2.94	0.76	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	167.93000	0.16793	0.00000	184.32000	0.18432	167.930	3.25	(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		7.22047	104.40609	0.00000	7.14439	104.62480			2.38	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.23879	102.20066	0.00000	7.16495	102.39785			2.36	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		7.65717	105.85852	0.00000	7.58727	106.20245			3.86	0.00	317,575,560.00	3,000	21,722.00
R2032	On 07/05/2026	Bond Future	0.00		7.68620	103.56237	0.00000	7.61341	103.90816			3.82	0.00	807,268,674.15	7,795	160,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.71607	105.40791	0.00000	7.63794	105.76561			3.78	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.75443	103.06458	0.00000	7.67235	103.42612			3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.80221	104.84188	0.00000	7.72118	105.18426			3.68	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		7.78240	115.60273	0.00000	7.71256	116.00886			5.90	0.00	0.00	0	4,347.00
R2033	On 07/05/2026	Bond Future	0.00		7.81541	112.59490	0.00000	7.74290	113.00366			5.76	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.84924	114.60139	0.00000	7.77187	115.02365			6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.89088	111.53425	0.00000	7.80996	111.96126			5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.94121	113.45725	0.00000	7.86130	113.86402			6.13	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		8.04281	109.26656	0.00000	7.95302	109.85762			4.94	0.00	49,825,551.36	456	19,251.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,823.96000	3.82396	0.00000	4,415.02000	4.41502	3,823.960		6.43	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			7.80	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			8.25	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			9.82	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	12,824.93000	12.82493	0.00000	13,415.99000	13.41599	12,824.930	11.27	1.00	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	14,302.71000	14.30271	0.00000	14,893.77000	14.89377	14,302.710	11.27	1.00	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			11.27	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	16,957.54000	16.95754	0.00000	17,548.60000	17.54860	16,957.540	11.27	1.00	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			11.27	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			11.27	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.07847	106.68870	0.00000	7.98568	107.28597			5.04	0.00	69,774,409.80	654	96,255.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,020.97000	2.02097	0.00000	2,455.54000	2.45554	2,020.970	5.66	0.67	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	350.00000	0.35000	0.00000	262.71000	0.26271	350.000	6.21	(0.18)	0.00	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,627.33000	4.62733	0.00000	5,178.75000	5.17875	4,627.330	6.70	0.89	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	67.17000	0.06717	0.00000	53.48000	0.05348	67.170	7.47	(0.04)	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,446.39000	9.44639	0.00000	10,039.83000	10.03983	9,446.390	8.24	0.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,558.73000	9.55873	0.00000	10,152.39000	10.15239	9,558.730	8.28	0.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,839.04000	9.83904	0.00000	10,433.15000	10.43315	9,839.040	8.36	0.99	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	5.59000	0.00559	0.00000	6.27000	0.00627	5.590	8.87	0.00	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	5.15000	0.00515	0.00000	6.01000	0.00601	5.150	8.87	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	4.18000	0.00418	0.00000	5.43000	0.00543	4.180	8.87	0.00	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.61000	0.00061	0.00000	1.01000	0.00101	0.610	8.87	0.00	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.55000	0.00055	0.00000	0.93000	0.00093	0.550	8.87	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.43000	0.00043	0.00000	0.75000	0.00075	0.430	8.87	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.11546	108.59012	0.00000	8.01781	109.20391			5.09	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,329.24000	2.32924	0.00000	2,765.13000	2.76513	2,329.240	5.60	0.61	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,273.11000	4.27311	0.00000	4,803.70000	4.80370	4,273.110	6.32	0.78	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,674.74000	4.67474	0.00000	5,217.37000	5.21737	4,674.740	6.46	0.80	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,438.29000	6.43829	0.00000	7,018.37000	7.01837	6,438.290	7.00	0.88	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	287.59000	0.28759	0.00000	261.35000	0.26135	287.590	7.12	(0.11)	0.00	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	9.22	Call	6,913.88	0.00	6.91388	0.00000	7,502.36	0.00	6,913.88	7.13	0.90	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	216.49	0.00	0.21649	0.00000	200.04	0.00	216.49	7.38	(0.08)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	149.82	0.00	0.14982	0.00000	140.80	0.00	149.82	7.72	(0.06)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	132.91	0.00	0.13291	0.00000	125.70	0.00	132.91	7.84	(0.05)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	130.91	0.00	0.13091	0.00000	123.95	0.00	130.91	7.85	(0.05)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	63.60	0.00	0.06360	0.00000	70.98	0.00	63.60	8.26	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	50.78	0.00	0.05078	0.00000	63.22	0.00	50.78	8.26	(0.02)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.16	105.96	0.00	0.00000	8.06	106.58		5.21	0.00	0.00		0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,706.36	0.00	4.70636	0.00000	5,140.13	5.14	4,706.36	6.40	0.75	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	478.21	0.00	0.47821	0.00000	383.44	0.00	478.21	7.07	(0.14)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	258.84	0.00	0.25884	0.00000	210.71	0.00	258.84	7.70	(0.08)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.21	107.78	0.00	0.00000	8.11	108.39		5.13	0.00	0.00		0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.38	101.02	0.00	0.00000	8.30	101.62		5.92	0.00	4,339,513,918.80		42,956	52,283.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		10.52	0.00	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		12.71	0.00	0.00		0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	15,940.47	15.94	0.00	0.00000	16,545.84	16.54	15,940.47	13.44	1.00	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,695.62	18.69	0.00	0.00000	19,300.99	19.30	18,695.62	13.44	1.00	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		13.44	0.00	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		13.44	0.00	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.43	102.79	0.00	0.00000	8.34	103.41		5.77	0.00	6,471,847,840.24		62,956	161,335.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,191.90	4.19	0.00	0.00000	4,666.45	4.66	4,191.90	7.61	0.84	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,130.66	7.13	0.00	0.00000	7,699.31	7.69	7,130.66	8.67	0.95	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	28.30	0.02	0.02830	0.00000	17.34	0.01	28.30	9.80	(0.02)	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,696.70	15.69	0.00	0.00000	16,309.46	16.30	15,696.70	10.18	1.00	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	0.00	0.00000	0.00000	0.00	0.00		10.18	0.00	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.48	100.37	0.00	0.00000	8.39	101.00		6.18	0.00	0.00		0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,983.79	9.98	0.00	0.00000	10,604.25	10.60	9,983.79	9.25	0.94	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	53.07	0.05	0.05307	0.00000	65.84	0.06	53.07	10.12	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	10.98	0.01	0.01098	0.00000	16.73	0.01	10.98	10.12	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.53	102.09	0.00	0.00000	8.44	102.73		6.15	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,690.13	6.69	0.00	0.00000	7,263.48	7.26	6,690.13	7.89	0.82	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	299.41	0.29	0.29941	0.00000	286.26	0.28	299.41	9.11	(0.08)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	123.67	0.12	0.12367	0.00000	150.13	0.15	123.67	9.54	(0.04)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.59	99.60	0.00	0.00000	8.49	100.22		6.35	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,047.02	2.04	0.00	0.00000	2,442.20	2.44	2,047.02	6.26	0.45	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,241.08	1.24	0.00	0.00000	1,157.48	1.15	1,241.08	7.66	(0.26)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	755.47	0.75	0.75547	0.00000	726.15	0.72	755.47	8.40	(0.16)	0.00		0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00		0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.51	121.60	0.00	0.00000	8.42	122.31		5.69	0.00	23,226,438.49		191	3,472.00
R2038	On 07/05/2026	Bond Future	0.00		8.56	118.26	0.00	0.00000	8.47	118.98		5.91	0.00	79,707,947.70		674	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.61	120.36	0.00	0.00000	8.52	121.10		6.12	0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.67	116.95	0.00	0.00000	8.57	117.70		6.19	0.00	0.00		0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.73	118.97	0.00	0.00000	8.63	119.70		6.17	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.64351	113.14649	0.00000	8.55387	113.89226			6.18		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.69425	110.15949	0.00000	8.60205	110.91386			6.31		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.74645	112.12254	0.00000	8.65023	112.89654			6.49		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.80386	109.07572	0.00000	8.70456	109.86056			6.77		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.86770	110.95623	0.00000	8.76827	111.72755			6.73		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		8.70346	102.61465	0.00000	8.61884	103.30588			6.70		0.00	4,180,828,684.95	40,743	65,872.00
R2040	On 05/02/2026	Bond Future	9.05	Call	2,765.24000	2.76524	0.00000	3,454.66000	3.45466	2,765.240	8.41	0.99		0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	3,926.63000	3.92663	0.00000	4,617.78000	4.61778	3,926.630	8.84	1.00		0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.42	0.00		0.00		0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	8,390.51000	8.39051	0.00000	9,081.74000	9.08174	8,390.510	11.38	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		13.82	0.00		0.00		0	14,000.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.26	0.00		0.00		0	7,500.00
R2040	On 05/02/2026	Bond Future	11.82	Call	21,435.74000	21.43574	0.00000	22,126.97000	22.12697	21,435.740	15.26	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		15.26	0.00		0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		8.75527	104.41992	0.00000	8.66836	105.11918		6.56	0.00		453,913,392.24		4,347	56,354.00
R2040	On 07/05/2026	Bond Future	8.65	Call	978.00000	0.97800	0.00000	1,357.28000	1.35728	978.000	6.31	0.41		0.00		0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,038.43000	14.03843	0.00000	14,736.56000	14.73656	14,038.430	11.49	0.99		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.21000	0.00021	0.00000	0.44000	0.00044	0.210	11.60	0.00		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.02000	0.00002	0.00000	0.05000	0.00005	0.020	11.60	0.00		0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.80979	101.77055	0.00000	8.71918	102.48794		7.06	0.00		0.00		0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.86348	103.52142	0.00000	8.77018	104.24885		7.05	0.00		0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,455.79000	8.45579	0.00000	9,015.79000	9.01579	8,455.790	9.44	0.84		0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	344.61000	0.34461	0.00000	275.76000	0.27576	344.610	10.82	(0.08)		0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	127.56000	0.12756	0.00000	156.13000	0.15613	127.560	10.97	(0.03)		0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.92358	100.79965	0.00000	8.83034	101.51437		7.33	0.00		0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,486.48000	2.48648	0.00000	2,787.48000	2.78748	2,486.480	7.39	0.46		0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,477.99000	1.47799	0.00000	1,232.15000	1.23215	1,477.990	9.06	(0.26)		0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	915.31000	0.91531	0.00000	772.85000	0.77285	915.310	9.91	(0.16)		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	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		8.79850	114.99651	0.00000	8.71890	115.73566		6.81	0.00		0.00		0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.84923	111.91606	0.00000	8.76757	112.66368		6.96	0.00		0.00		0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		8.90123	113.91034	0.00000	8.81622	114.67755		7.19	0.00		0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.95774	110.76836	0.00000	8.87026	111.54619		7.52	0.00		0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.01996	112.67805	0.00000	8.93269	113.44180		7.49	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	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		8.92347	98.69762	0.00000	8.83386	99.48828		7.61	0.00		68,496,148.28		694	47,601.00
R2044	On 05/02/2026	Bond Future	10.07	Call	9,327.39000	9.32739	0.00000	10,118.05000	10.11805	9,327.390	13.06	1.00		0.00		0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	15,258.43000	15.25843	0.00000	16,049.09000	16.04909	15,258.430	17.36	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		17.36	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		17.36	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		17.36	0.00		0.00		0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		8.97566	100.43393	0.00000	8.88380	101.23449		7.46	0.00		34,850,573.71		347	104,726.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2044	On 07/05/2026	Bond Future	10.00	Put	129.53	000	0.12953	0.00000	97.57	000	0.09757	129.530	10.62	(0.05)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.03	033	97.83881	0.00000	8.93	496	98.65912		8.06	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.08	383	99.52203	0.00000	8.98	587	100.35424		8.09	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.14	306	96.85644	0.00000	9.04	492	97.67870		8.44	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		8.88	827	102.60433	0.00000	8.79	362	103.50977		7.88	0.00	40,426,106.02	394	42,607.00
R2048	On 05/02/2026	Bond Future	8.90	Call	500.10	000	0.50010	0.00000	1,119.06	000	1.11906	500.100	8.43	0.54	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.40	Call	4,676.10	000	4.67610	0.00000	5,581.48	000	5.58148	4,676.100	10.23	1.00	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.65	Call	6,832.72	000	6.83272	0.00000	7,738.16	000	7.73816	6,832.720	11.09	1.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.41	0.00	0.00	0	1,362.00
R2048	On 07/05/2026	Bond Future	0.00		8.93	262	99.97266	0.00000	8.83	575	100.88999		8.08	0.00	39,389,228.04	394	266,494.00
R2048	On 06/08/2026	Bond Future	0.00		8.97	832	101.75438	0.00000	8.87	808	102.69361		8.38	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.02	937	99.07058	0.00000	8.92	650	100.02382		8.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.08	586	100.77941	0.00000	8.98	258	101.72463		8.79	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		8.76	287	133.69808	0.00000	8.67	317	134.85812		8.10	0.00	1,336,980.80	10	9,697.00
R2053	On 07/05/2026	Bond Future	0.00		8.80	426	130.19052	0.00000	8.71	248	131.36563		8.31	0.00	1,301,905.20	10	73,457.00
R2053	On 06/08/2026	Bond Future	0.00		8.84	629	132.51044	0.00000	8.75	135	133.71391		8.62	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.89	164	128.93262	0.00000	8.79	428	130.15378		9.05	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.94	118	131.15559	0.00000	8.84	359	132.36574		9.06	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.23	275	88.81979	0.00000	8.14	298	89.37745		5.81	0.00	17,763,958.00	200	29,940.00
R209	On 07/05/2026	Bond Future	0.00		8.27	197	87.23197	0.00000	8.17	956	87.79593		5.87	0.00	17,446,394.00	200	14,710.00
R209	On 06/08/2026	Bond Future	0.00		8.31	229	88.78650	0.00000	8.21	569	89.36532		6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.35	801	87.16511	0.00000	8.25	819	87.75193		6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.41	007	88.66850	0.00000	8.31	016	89.24401		6.14	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		259.47	394	259.47394	0.00000	258.94	712	258.94712		0.00	0.00	63,571,115.30	245	424.00
R210	On 07/05/2026	Bond Future	0.00		260.63	835	260.63835	0.00000	260.09	173	260.09173		0.00	0.00	63,856,395.75	245	1,163.00
R210	On 06/08/2026	Bond Future	0.00		265.34	680	265.34680	0.00000	264.80	449	264.80449		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.45	806	266.45806	0.00000	265.90	242	265.90242		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.11	766	271.11766	0.00000	270.48	833	270.48833		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		7.42	675	101.37613	0.00000	7.36	679	101.62257		3.35	0.00	0.00	0	13,480.00
R213	On 07/05/2026	Bond Future	0.00		7.44	342	99.61023	0.00000	7.38	080	99.85704		3.26	0.00	0.00	0	68,975.00
R213	On 06/08/2026	Bond Future	0.00		7.45	974	101.38550	0.00000	7.39	160	101.64215		3.18	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.49	005	99.58268	0.00000	7.41	796	99.84152		3.17	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.53	112	101.30079	0.00000	7.46	091	101.53985		3.06	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		8.71	323	84.55706	0.00000	8.62	859	85.17010		7.16	0.00	0.00	0	7,014.00
R214	On 07/05/2026	Bond Future	0.00		8.75	679	82.74876	0.00000	8.67	012	83.36932		7.30	0.00	0.00	0	39,065.00
R214	On 06/08/2026	Bond Future	0.00		8.80	177	84.22355	0.00000	8.71	185	84.85966		7.55	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.85	290	82.37862	0.00000	8.76	053	83.02390		7.88	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On 04/02/2027	Bond Future	0.00		8.90999	83.79968	0.00000	8.81764	84.43590		7.87	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 :												21,217,477,303.63		179,501	2,070,331.00
Grand Total:												21,217,477,303.63		179,501	2,070,331.00