

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2026

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	1,268.64200	1,268.64200	0.00000	1,269.63700	1,269.63700			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,291.24500	1,291.24500	0.00000	1,292.25700	1,292.25700			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,314.40200	1,314.40200	0.00000	1,315.43100	1,315.43100			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,337.64300	1,337.64300	0.00000	1,338.68700	1,338.68700			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,360.86800	1,360.86800	0.00000	1,361.92600	1,361.92600			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,633.06200	1,633.06200	0.00000	1,637.50400	1,637.50400			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,662.15800	1,662.15800	0.00000	1,666.67800	1,666.67800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,691.96700	1,691.96700	0.00000	1,696.56600	1,696.56600			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,721.88300	1,721.88300	0.00000	1,726.56100	1,726.56100			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,751.77900	1,751.77900	0.00000	1,756.53300	1,756.53300			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,375.10700	1,375.10700	0.00000	1,378.24500	1,378.24500			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,399.60700	1,399.60700	0.00000	1,402.80100	1,402.80100			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,424.70700	1,424.70700	0.00000	1,427.95700	1,427.95700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,449.89800	1,449.89800	0.00000	1,453.20200	1,453.20200			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,475.07200	1,475.07200	0.00000	1,478.42900	1,478.42900			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	8.75169	96.21673	0.00000	8.71333	96.41746			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.81572	94.16155	0.00000	8.77565	94.36568			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.88100	95.89083	0.00000	8.83910	96.09837			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.95883	93.79640	0.00000	8.91506	94.00693			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.05387	95.44234	0.00000	9.00807	95.65570			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	9.47068	94.53736	0.00000	9.43240	94.83348			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.53595	91.98066	0.00000	9.49645	92.28189			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.60104	93.66964	0.00000	9.56029	93.97613			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.67179	91.06416	0.00000	9.62979	91.37540			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.75105	92.66052	0.00000	9.70776	92.97637			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	1,349.56400	1,349.56400	0.00000	1,352.59800	1,352.59800			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,373.60900	1,373.60900	0.00000	1,376.69600	1,376.69600			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,398.24400	1,398.24400	0.00000	1,401.38400	1,401.38400			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,422.96700	1,422.96700	0.00000	1,426.16000	1,426.16000			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,447.67300	1,447.67300	0.00000	1,450.91800	1,450.91800			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	144.79301	144.79301	0.00000	144.83697	144.83697			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.95341	145.95341	0.00000	145.99785	145.99785			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.63416	148.63416	0.00000	148.67892	148.67892			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.78947	149.78947	0.00000	149.83399	149.83399			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.42191	152.42191	0.00000	152.46594	152.46594			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		112.83834		112.83834	0.00000	112.85612	112.85612		1.98	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.87652		114.87652	0.00000	114.89441	114.89441		1.83	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.57161		114.57161	0.00000	114.58941	114.58941		1.80	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.59998		116.59998	0.00000	116.61725	116.61725		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		116.20077		116.20077	0.00000	116.21737	116.21737		1.63	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		142.84702		142.84702	0.00000	142.86842	142.86842		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.87002		143.87002	0.00000	143.89148	143.89148		0.00	0.00	0.00	0 10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.51255		146.51255	0.00000	146.53382	146.53382		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		147.52736		147.52736	0.00000	147.54801	147.54801		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		150.12013		150.12013	0.00000	150.13995	150.13995		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		157.25437		157.25437	0.00000	157.51995	157.51995		0.00	0.00	0.00	0 2,880.00
I2038	On 07/05/2026	Bond Future	0.00		160.09484		160.09484	0.00000	160.36488	160.36488		0.00	0.00	0.00	0 440.00
I2038	On 06/08/2026	Bond Future	0.00		160.84288		160.84288	0.00000	161.11733	161.11733		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		163.69099		163.69099	0.00000	163.96924	163.96924		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		164.34549		164.34549	0.00000	164.62716	164.62716		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		122.51648		122.51648	0.00000	122.53582	122.53582		4.50	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		124.72950		124.72950	0.00000	124.74887	124.74887		4.53	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		124.17574		124.17574	0.00000	124.19506	124.19506		4.66	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		126.37404		126.37404	0.00000	126.39286	126.39286		4.56	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		125.71083		125.71083	0.00000	125.72881	125.72881		4.60	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		140.99226		140.99226	0.00000	141.32682	141.32682		0.00	0.00	0.00	0 12,410.00
I2046	On 07/05/2026	Bond Future	0.00		141.25281		141.25281	0.00000	141.59283	141.59283		0.00	0.00	0.00	0 5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.84706		143.84706	0.00000	144.19293	144.19293		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		144.07350		144.07350	0.00000	144.42448	144.42448		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		146.60456		146.60456	0.00000	146.96045	146.96045		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		142.01830		142.01830	0.00000	142.40366	142.40366		0.00	0.00	0.00	0 11,546.00
I2050	On 07/05/2026	Bond Future	0.00		144.58358		144.58358	0.00000	144.97568	144.97568		0.00	0.00	0.00	0 4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.79737		144.79737	0.00000	145.19612	145.19612		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		147.36126		147.36126	0.00000	147.76620	147.76620		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		147.47422		147.47422	0.00000	147.88484	147.88484		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		128.92541		128.92541	0.00000	128.94610	128.94610		6.60	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		131.25414		131.25414	0.00000	131.27494	131.27494		6.72	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		130.82045		130.82045	0.00000	130.84104	130.84104		6.96	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		133.13625		133.13625	0.00000	133.15645	133.15645		6.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		132.59196		132.59196	0.00000	132.61121	132.61121		6.99	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		433.46600		433.46600	0.00000	433.95400	433.95400		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		441.29600		441.29600	0.00000	441.79300	441.79300		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		449.31500		449.31500	0.00000	449.82000	449.82000		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		457.36200		457.36200	0.00000	457.87600	457.87600		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		465.40500		465.40500	0.00000	465.92600	465.92600		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	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	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	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		293.51328	293.51328	0.00000	293.55620	293.55620	293.55620		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.81518	298.81518	0.00000	298.85820	298.85820	298.85820		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.90506	298.90506	0.00000	298.94780	298.94780	298.94780		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.19814	304.19814	0.00000	304.23953	304.23953	304.23953		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.06560	304.06560	0.00000	304.10514	304.10514	304.10514		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.34891	102.42558	0.00000	7.33389	7.33389	102.47723		2.83	0.00	0.00	0.00	0	166,446.00
R2030	On 07/05/2026	Bond Future	0.00		7.36442	104.25043	0.00000	7.34829	7.34829	104.30280		2.77	0.00	1,371,935,658.80		13,160	18,647.00
R2030	On 07/05/2026	Bond Future	7.21 Call		377.99000	0.37799	0.00000	400.13000	400.13000	0.40013	377.990	2.49	0.37	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,404.15000	1.40415	0.00000	1,445.36000	1,445.36000	1.44536	1,404.150	3.01	0.74	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		181.83000	0.18183	0.00000	174.93000	174.93000	0.17493	181.830	3.23	(0.17)	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.37755	102.13065	0.00000	7.36017	7.36017	102.18361		2.80	0.00	0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		555.52000	0.55552	0.00000	578.85000	578.85000	0.57885	555.520	2.53	0.40	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,514.41000	1.51441	0.00000	1,552.18000	1,552.18000	1.55218	1,514.410	3.00	0.67	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		306.80000	0.30680	0.00000	297.68000	297.68000	0.29768	306.800	3.33	(0.21)	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.39214	103.91470	0.00000	7.37352	7.37352	103.96785		2.65	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.42361	101.70919	0.00000	7.40355	7.40355	101.76239		2.58	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.73472	105.47861	0.00000	7.71540	7.71540	105.57309		4.24	0.00	421,914.44		4	126,946.00
R2032	On 07/05/2026	Bond Future	0.00		7.76302	103.19898	0.00000	7.74270	7.74270	103.29495		4.31	0.00	0.00	0.00	0	37,740.00
R2032	On 06/08/2026	Bond Future	0.00		7.79033	105.06935	0.00000	7.76894	7.76894	105.16672		4.18	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.82676	102.74728	0.00000	7.80431	7.80431	102.84563		4.16	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
R2032	On 04/02/2027	Bond Future	0.00		7.87697		104.52726	0.00000	7.85338	104.62641			3.97	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		7.87105		115.08989	0.00000	7.85189	115.20048			6.50	0.00	0.00	0	13,083.00
R2033	On 07/05/2026	Bond Future	0.00		7.90396		112.09828	0.00000	7.88389	112.21059			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		7.93606		114.12998	0.00000	7.91503	114.24393			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		7.97663		111.08403	0.00000	7.95465	111.19921			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.02992		113.00791	0.00000	8.00693	113.12414			6.57	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		8.25473		107.88845	0.00000	8.21571	108.14043			5.50	0.00	323,665.35	3	83,367.00
R2035	On 05/02/2026	Bond Future	8.45	Put	208.80000		0.20880	0.00000	166.23000	0.16623	208.800		5.40	(0.22)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,510.54000		2.51054	0.00000	2,748.58000	2.74858	2,510.540		5.83	0.92	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	2.48000		0.00248	0.00000	2.00000	0.00200	2.480		6.98	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1.21000		0.00121	0.00000	0.98000	0.00098	1.210		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.10000		0.00010	0.00000	0.08000	0.00008	0.100		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,446.82000		11.44682	0.00000	11,698.80000	11.69880	11,446.820		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,924.60000		12.92460	0.00000	13,176.58000	13.17658	12,924.600		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,579.43000		15.57943	0.00000	15,831.41000	15.83141	15,579.430		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.29535		105.30966	0.00000	8.25476	105.56596			5.71	0.00	0.00	0	34,632.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,265.63000		1.26563	0.00000	1,403.66000	1.40366	1,265.630		5.32	0.50	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,495.33000		3.49533	0.00000	3,706.48000	3.70648	3,495.330		6.29	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	184.77000		0.18477	0.00000	165.39000	0.16539	184.770		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	8,120.64000		8.12064	0.00000	8,369.11000	8.36911	8,120.640		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	8,230.97000		8.23097	0.00000	8,479.77000	8.47977	8,230.970		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,506.65000		8.50665	0.00000	8,756.19000	8.75619	8,506.650		8.07	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	28.42000		0.02842	0.00000	25.60000	0.02560	28.420		8.81	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	27.37000		0.02737	0.00000	24.66000	0.02466	27.370		8.84	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	24.94000		0.02494	0.00000	22.48000	0.02248	24.940		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	9.37000		0.00937	0.00000	8.46000	0.00846	9.370		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	8.76000		0.00876	0.00000	7.91000	0.00791	8.760		9.42	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	7.40000		0.00740	0.00000	6.67000	0.00667	7.400		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.33637		107.21850	0.00000	8.29411	107.47909			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,593.77000		1.59377	0.00000	1,726.56000	1.72656	1,593.770		5.32	0.48	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,273.14000		3.27314	0.00000	3,458.93000	3.45893	3,273.140		6.00	0.69	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,639.49000		3.63949	0.00000	3,832.91000	3.83291	3,639.490		6.14	0.72	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,290.63000		5.29063	0.00000	5,508.94000	5.50894	5,290.630		6.71	0.82	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	492.26000		0.49226	0.00000	454.37000	0.45437	492.260		6.84	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,744.67000		5.74467	0.00000	5,967.89000	5.96789	5,744.670		6.86	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	383.96000		0.38396	0.00000	354.31000	0.35431	383.960		7.13	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	275.78000		0.27578	0.00000	254.45000	0.25445	275.780		7.50	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	246.88000		0.24688	0.00000	227.77000	0.22777	246.880		7.61	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	243.46000		0.24346	0.00000	224.62000	0.22462	243.460		7.63	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	140.82000		0.14082	0.00000	130.00000	0.13000	140.820		8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	125.52000		0.12552	0.00000	115.91000	0.11591	125.520		8.34	(0.04)	0.00	0	250.00

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 05/11/2026	Bond Future	0.00		8.38762		104.59261	0.00000	8.34368	104.85700			5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,736.07000		3.73607	0.00000	3,919.60000	3.91960	3,736.070		6.17	0.67	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	725.99000		0.72599	0.00000	678.93000	0.67893	725.990		6.88	(0.19)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	411.14000		0.41114	0.00000	384.02000	0.38402	411.140		7.53	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.45080		106.40509	0.00000	8.40504	106.67313			5.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.64625		99.20687	0.00000	8.59728	99.54796			6.54	0.00	0.00	0	122,351.00
R2037	On 05/02/2026	Bond Future	9.65	Put	2.34000		0.00234	0.00000	1.79000	0.00179	2.340		9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.16000		0.00016	0.00000	0.13000	0.00013	0.160		10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	14,125.04000		14.12504	0.00000	14,466.13000	14.46613	14,125.040		11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,880.19000		16.88019	0.00000	17,221.28000	17.22128	16,880.190		11.69	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.69	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.69978		100.97442	0.00000	8.64904	101.32131			6.60	0.00	0.00	0	90,411.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,728.99000		2.72899	0.00000	2,985.68000	2.98568	2,728.990		6.60	0.71	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,451.74000		5.45174	0.00000	5,765.03000	5.76503	5,451.740		7.78	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	83.82000		0.08382	0.00000	72.89000	0.07289	83.820		9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,887.59000		13.88759	0.00000	14,232.40000	14.23240	13,887.590		10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.10000		0.00010	0.00000	0.08000	0.00008	0.100		10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.75533		98.54465	0.00000	8.70269	98.89747			6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,329.26000		8.32926	0.00000	8,650.32000	8.65032	8,329.260		9.01	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	145.06000		0.14506	0.00000	131.60000	0.13160	145.060		10.23	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	55.37000		0.05537	0.00000	50.02000	0.05002	55.370		10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.81096		100.26583	0.00000	8.75647	100.62414			6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,257.92000		5.25792	0.00000	5,529.90000	5.52990	5,257.920		7.58	0.74	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	500.92000		0.50092	0.00000	461.69000	0.46169	500.920		8.89	(0.12)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	278.76000		0.27876	0.00000	257.08000	0.25708	278.760		9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.87690		97.74637	0.00000	8.82041	98.11007			6.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.78829		119.33284	0.00000	8.73956	119.73107			6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.84473		115.97568	0.00000	8.79422	116.38076			6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.90177		118.07753	0.00000	8.84939	118.48963			6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.96520		114.65953	0.00000	8.91095	115.07795			6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.03879		116.64505	0.00000	8.98256	117.06968			6.63	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		8.94893		110.65813	0.00000	8.90030	111.04896			6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.00732		107.65156	0.00000	8.95701	108.04908			7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.06649		109.60256	0.00000	9.01441	110.00701			7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.13163		106.54047	0.00000	9.07778	106.95124			7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.20639		108.38552	0.00000	9.15068	108.80244			7.30	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.03338		99.98147	0.00000	8.99481	100.28431			7.37	0.00	0.00	0	79,764.00
R2040	On 05/02/2026	Bond Future	9.05	Call	835.42000		0.83542	0.00000	1,018.38000	1.01838	835.420		6.84	0.53	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,614.45000		1.61445	0.00000	1,856.28000	1.85628	1,614.450		7.24	0.74	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	100.74000		0.10074	0.00000	80.39000	0.08039	100.740		7.84	(0.10)	0.00	0	13,500.00

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
R2040	On 05/02/2026	Bond Future	9.80	Call	5,766.22	0000	5.76622	0.00000	6,067.38	0000	6.06738	5,766.220	9.11	0.99	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.65	0000	0.00065	0.00000	0.56	0000	0.00056	0.650	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,597.95	0000	9.59795	0.00000	9,900.75	0000	9.90075	9,597.950	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.03	0000	0.00003	0.00000	0.03	0000	0.00003	0.030	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,802.56	0000	18.80256	0.00000	19,105.40	0000	19.10540	18,802.560	13.21	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.09335		101.76281	0.00000	9.05351		102.07080		7.47	0.00	0.00	0	11,000.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,444.46	0000	11.44446	0.00000	11,745.41	0000	11.74541	11,444.460	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	7.67	0000	0.00767	0.00000	6.97	0000	0.00697	7.670	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.43	0000	0.00143	0.00000	1.29	0000	0.00129	1.430	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.15562		99.09673	0.00000	9.11443		99.40994		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.21739		100.82741	0.00000	9.17490		101.14548		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,174.56	0000	6.17456	0.00000	6,420.64	0000	6.42064	6,174.560	8.57	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	546.29	0000	0.54629	0.00000	513.20	0000	0.51320	546.290	10.06	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	310.96	0000	0.31096	0.00000	292.48	0000	0.29248	310.960	11.14	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.28879		98.06712	0.00000	9.24492		98.38981		7.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2042	On 05/02/2026	Bond Future	0.00		9.15935		111.73446	0.00000	9.12092		112.07508		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.21906		108.62101	0.00000	9.17938		108.96755		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.27946		110.58963	0.00000	9.23850		110.94207		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.34512		107.41880	0.00000	9.30289		107.77659		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.41949		109.27891	0.00000	9.37592		109.64198		8.09	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 05/02/2026	Bond Future	0.00		9.25847		95.82434	0.00000	9.22500		96.10567		8.27	0.00	0.00	0	55,804.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,461.34	0000	6.46134	0.00000	6,741.59	0000	6.74159	6,461.340	10.29	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,385.21	0000	12.38521	0.00000	12,666.54	0000	12.66654	12,385.210	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.01	0000	0.00001	0.00000	0.01	0000	0.00001	0.010	14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.31837		97.53160	0.00000	9.28389		97.81770		8.40	0.00	0.00	0	65,342.00
R2044	On 07/05/2026	Bond Future	10.00	Put	449.55	0000	0.44955	0.00000	412.97	0000	0.41297	449.550	9.93	(0.15)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.38038		94.91415	0.00000	9.34483		95.20512		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.44147		96.57176	0.00000	9.40491		96.86714		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.51114		93.86293	0.00000	9.47351		94.16255		9.06	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 05/02/2026	Bond Future	0.00		9.21277		99.59730	0.00000	9.17421		99.94692		8.48	0.00	0.00	0	243,045.00
R2048	On 05/02/2026	Bond Future	8.90	Call	88.19	0000	0.08819	0.00000	132.27	0000	0.13227	88.190	7.54	0.09	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	2,049.79	0000	2.04979	0.00000	2,332.22	0000	2.33222	2,049.790	9.02	0.75	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,926.10	0000	3.92610	0.00000	4,257.16	0000	4.25716	3,926.100	9.93	0.92	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	24.97	0000	0.02497	0.00000	20.52	0000	0.02052	24.970	10.83	(0.02)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.26399		96.93422	0.00000	9.22434		97.28986		9.02	0.00	0.00	0	44,331.00
R2048	On 06/08/2026	Bond Future	0.00		9.31610		98.69125	0.00000	9.27531		99.05301		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.37417		95.97964	0.00000	9.33225		96.34707		9.41	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.44031		97.64262	0.00000	9.39719		98.01557		9.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2053	On 05/02/2026	Bond Future	0.00		9.03529	130.27884	0.00000	8.99648	130.75663		8.64	0.00	0.00	0	34,001.00
R2053	On 07/05/2026	Bond Future	0.00		9.08208	126.73969	0.00000	9.04218	127.22569		9.20	0.00	1,267,396,900.00	10,000	24,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.12889	129.03671	0.00000	9.08787	129.53108		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.17957	125.43211	0.00000	9.13744	125.93419		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.23676	127.60431	0.00000	9.19346	128.11408		9.53	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		8.44428	87.52364	0.00000	8.40528	87.76074		6.40	0.00	0.00	0	34,901.00
R209	On 07/05/2026	Bond Future	0.00		8.48788	85.93233	0.00000	8.44751	86.17343		6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.53170	87.48982	0.00000	8.48989	87.73499		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.58161	85.86863	0.00000	8.53835	86.11753		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.64100	87.35651	0.00000	8.59621	87.60901		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		258.04120	258.04120	0.00000	258.07755	258.07755		0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.23634	259.23634	0.00000	259.27280	259.27280		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.99768	263.99768	0.00000	264.03389	264.03389		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.15446	265.15446	0.00000	265.18950	265.18950		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.81345	269.81345	0.00000	269.84686	269.84686		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		7.55353	100.85752	0.00000	7.52893	100.95789		3.70	0.00	0.00	0	18,735.00
R213	On 07/05/2026	Bond Future	0.00		7.57235	99.10442	0.00000	7.54630	99.20636		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.58903	100.90074	0.00000	7.56136	101.00424		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.62081	99.11529	0.00000	7.59148	99.21989		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.66899	100.83339	0.00000	7.63778	100.93896		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		9.07797	81.98710	0.00000	9.03941	82.25339		7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.12978	80.15141	0.00000	9.09010	80.42218		8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.18260	81.60420	0.00000	9.14173	81.87962		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.24225	79.73481	0.00000	9.20020	80.01453		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.31076	81.11667	0.00000	9.26747	81.40050		8.55	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 :											2,640,078,138.59		23,167	1,801,617.00
Grand Total:											2,640,078,138.59		23,167	1,801,617.00