

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2026

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		1,275.04200		1,275.04200	0.00000	1,274.40200	1,274.40200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,297.47300		1,297.47300	0.00000	1,296.82200	1,296.82200		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,320.35500		1,320.35500	0.00000	1,319.68800	1,319.68800		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,343.35800		1,343.35800	0.00000	1,342.67000	1,342.67000		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,366.57100		1,366.57100	0.00000	1,365.86100	1,365.86100		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,657.85400		1,657.85400	0.00000	1,656.40800	1,656.40800		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,687.01900		1,687.01900	0.00000	1,685.54900	1,685.54900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,716.77100		1,716.77100	0.00000	1,715.26800	1,715.26800		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,746.68000		1,746.68000	0.00000	1,745.13900	1,745.13900		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,776.86200		1,776.86200	0.00000	1,775.28200	1,775.28200		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,399.40100		1,399.40100	0.00000	1,397.94000	1,397.94000		0.00		0.00	559,760,400.00	40	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,424.01900		1,424.01900	0.00000	1,422.53300	1,422.53300		0.00		0.00	569,607,600.00	40	75.00
ALBI	On 06/08/2026	Index Future	0.00		1,449.13300		1,449.13300	0.00000	1,447.61500	1,447.61500		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,474.37900		1,474.37900	0.00000	1,472.82500	1,472.82500		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,499.85600		1,499.85600	0.00000	1,498.26500	1,498.26500		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		8.52350		97.41882	0.00000	8.53423	97.36186		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.58120		95.36426	0.00000	8.59242	95.30628		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.64108		97.08707	0.00000	8.65286	97.02788		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.71241		94.98948	0.00000	8.72479	94.92909		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.79650		96.64926	0.00000	8.80956	96.58755		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		9.09813		97.47998	0.00000	9.11379	97.35352		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.15409		94.95493	0.00000	9.17025	94.82621		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.21053		96.67002	0.00000	9.22722	96.53885		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.27177		94.09303	0.00000	9.28903	93.95932		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.33869		95.73592	0.00000	9.35655	95.59958		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		1,373.32200		1,373.32200	0.00000	1,371.87200	1,371.87200		0.00		0.00	0.00	0	7.00
GOVI	On 07/05/2026	GOVI	0.00		1,397.48100		1,397.48100	0.00000	1,396.00700	1,396.00700		0.00		0.00	0.00	0	642.00
GOVI	On 06/08/2026	GOVI	0.00		1,422.12700		1,422.12700	0.00000	1,420.62100	1,420.62100		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,446.90300		1,446.90300	0.00000	1,445.36000	1,445.36000		0.00		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,471.90500		1,471.90500	0.00000	1,470.32600	1,470.32600		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		145.81252		145.81252	0.00000	145.67755	145.67755		0.00		0.00	0.00	0	1,419.00
I2029	On 07/05/2026	Bond Future	0.00		146.95933		146.95933	0.00000	146.82195	146.82195		0.00		0.00	0.00	0	3,466.00
I2029	On 06/08/2026	Bond Future	0.00		149.61448		149.61448	0.00000	149.47438	149.47438		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.74808		150.74808	0.00000	150.60543	150.60543		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.38494		153.38494	0.00000	153.23945	153.23945		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 05/02/2026	Bond Future	0.00		113.62229		113.62229	0.00000	113.48377	113.48377		1.80	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.64946		115.64946	0.00000	115.50847	115.50847		1.64	0.00	0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.32438		115.32438	0.00000	115.18102	115.18102		1.63	0.00	0.00		0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.33626		117.33626	0.00000	117.19006	117.19006		1.55	0.00	0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.93737		116.93737	0.00000	116.78900	116.78900		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		143.46018		143.46018	0.00000	143.47681	143.47681		0.00	0.00	0.00		0	304.00
I2033	On 07/05/2026	Bond Future	0.00		144.46264		144.46264	0.00000	144.47958	144.47958		0.00	0.00	0.00		0	11,491.00
I2033	On 06/08/2026	Bond Future	0.00		147.07271		147.07271	0.00000	147.08967	147.08967		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.05964		148.05964	0.00000	148.07683	148.07683		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.64970		150.64970	0.00000	150.66675	150.66675		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		158.06017		158.06017	0.00000	158.88458	158.88458		0.00	0.00	0.00		0	1,625.00
I2038	On 07/05/2026	Bond Future	0.00		160.88016		160.88016	0.00000	161.71932	161.71932		0.00	0.00	0.00		0	2,587.00
I2038	On 06/08/2026	Bond Future	0.00		161.59476		161.59476	0.00000	162.44908	162.44908		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		164.41425		164.41425	0.00000	165.28313	165.28313		0.00	0.00	0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		165.06512		165.06512	0.00000	165.94937	165.94937		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		123.04081		123.04081	0.00000	123.05482	123.05482		4.24	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.23597		125.23597	0.00000	125.25020	125.25020		4.12	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.65441		124.65441	0.00000	124.66918	124.66918		4.34	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.82893		126.82893	0.00000	126.84365	126.84365		4.33	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.15971		126.15971	0.00000	126.17521	126.17521		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		142.35343		142.35343	0.00000	141.53077	141.53077		0.00	0.00	0.00		0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		142.60743		142.60743	0.00000	141.77029	141.77029		0.00	0.00	0.00		0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		145.18398		145.18398	0.00000	144.33139	144.33139		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.39596		145.39596	0.00000	144.52841	144.52841		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.93844		147.93844	0.00000	147.05548	147.05548		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		144.25469		144.25469	0.00000	144.27120	144.27120		0.00	0.00	0.00		0	2,558.00
I2050	On 07/05/2026	Bond Future	0.00		146.82845		146.82845	0.00000	146.84511	146.84511		0.00	0.00	0.00		0	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		147.03964		147.03964	0.00000	147.05648	147.05648		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.60500		149.60500	0.00000	149.62209	149.62209		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.74254		149.74254	0.00000	149.76000	149.76000		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		129.48843		129.48843	0.00000	129.50311	129.50311		6.22	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		131.79855		131.79855	0.00000	131.81374	131.81374		6.11	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		131.33564		131.33564	0.00000	131.35116	131.35116		6.49	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		133.62678		133.62678	0.00000	133.64224	133.64224		6.52	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		133.07659		133.07659	0.00000	133.09273	133.09273		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		437.00200		437.00200	0.00000	436.90700	436.90700		0.00	0.00	56,810,260.00		13	5.00
IGOV	On 07/05/2026	Index Future	0.00		444.79900		444.79900	0.00000	444.70200	444.70200		0.00	0.00	57,823,870.00		13	245.00
IGOV	On 06/08/2026	Index Future	0.00		452.75000		452.75000	0.00000	452.65000	452.65000		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		460.74300		460.74300	0.00000	460.63700	460.63700		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		468.80800		468.80800	0.00000	468.69700	468.69700		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		6.85669	105.32366	0.00000	6.86625	105.31670	105.31670		0.31	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.73752	103.06573	0.00000	6.75107	103.05806	103.05806		0.30	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.44574	101.15977	0.00000	6.46924	101.15143	101.15143		0.22	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.18580	102.90059	0.00000	5.26172	102.89186	102.89186		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		6.85870	108.63277	0.00000	6.86854	108.61622	108.61622		0.94	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.81789	106.40761	0.00000	6.82938	106.39007	106.39007		0.88	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.75476	105.38943	0.00000	6.76867	105.37260	105.37260		0.90	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.68253	106.62592	0.00000	6.69995	106.60757	106.60757		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		295.26101	295.26101	0.00000	295.09630	295.09630	295.09630		0.00	0.00	0.00		0	378.00
R202	On 07/05/2026	Bond Future	0.00		300.52888	300.52888	0.00000	300.36111	300.36111	300.36111		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		300.56056	300.56056	0.00000	300.38970	300.38970	300.38970		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		305.80490	305.80490	0.00000	305.63045	305.63045	305.63045		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.67099	305.67099	0.00000	305.49386	305.49386	305.49386		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		7.17576	103.02298	0.00000	7.19099	102.97026	102.97026		2.49	0.00	0.00		0	51,063.00
R2030	On 07/05/2026	Bond Future	0.00		7.18483	104.83542	0.00000	7.20124	104.78180	104.78180		2.39	0.00	50,321,001.60		480	155,141.00
R2030	On 07/05/2026	Bond Future	7.21	Call	541.19000	0.54119	0.00000	521.21000	0.52121	541.190	2.35	0.53	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,802.65000	1.80265	0.00000	1,761.81000	1.76181	1,802.650	2.91	0.87	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	55.37000	0.05537	0.00000	63.38000	0.06338	55.370	3.13	(0.07)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.19300	102.69473	0.00000	7.21085	102.64000	102.64000		2.49	0.00	0.00		0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	741.36000	0.74136	0.00000	719.28000	0.71928	741.360	2.45	0.52	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,857.26000	1.85726	0.00000	1,820.55000	1.82055	1,857.260	2.94	0.77	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	156.49000	0.15649	0.00000	167.93000	0.16793	156.490	3.25	(0.13)	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		7.20100		104.46201	0.00000	7.22047	104.40609			2.38	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.21738		102.25779	0.00000	7.23879	102.20066			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		7.64678		105.90955	0.00000	7.65717	105.85852			3.86	0.00	0.00	0	21,722.00
R2032	On 07/05/2026	Bond Future	0.00		7.67525		103.61430	0.00000	7.68620	103.56237			3.82	0.00	19,893,945.60	192	160,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.70448		105.46087	0.00000	7.71607	105.40791			3.78	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.74211		103.11874	0.00000	7.75443	103.06458			3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.78909		104.89722	0.00000	7.80221	104.84188			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		7.77197		115.66326	0.00000	7.78240	115.60273			5.90	0.00	0.00	0	4,347.00
R2033	On 07/05/2026	Bond Future	0.00		7.80446		112.65650	0.00000	7.81541	112.59490			5.76	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.83771		114.66419	0.00000	7.84924	114.60139			6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.87869		111.59844	0.00000	7.89088	111.53425			5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.92830		113.52284	0.00000	7.94121	113.45725			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		8.03232		109.33539	0.00000	8.04281	109.26656			4.94	0.00	38,267,386.50	350	19,151.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,892.79000		3.89279	0.00000	3,823.96000	3.82396	3,892.790		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	12,893.76000		12.89376	0.00000	12,824.93000	12.82493	12,893.760		11.27	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	14,371.54000		14.37154	0.00000	14,302.71000	14.30271	14,371.540		11.27	1.00	16,206,800.00	2,000	0.00
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	17,026.37000		17.02637	0.00000	16,957.54000	16.95754	17,026.370		11.27	1.00	16,206,880.00	2,000	0.00
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	2,000	0.00
R2035	On 07/05/2026	Bond Future	0.00		8.06755		106.75876	0.00000	8.07847	106.68870			5.04	0.00	213,517.52	2	96,255.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,051.15000		2.05115	0.00000	2,020.97000	2.02097	2,051.150		5.66	0.68	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	323.38000		0.32338	0.00000	350.00000	0.35000	323.380		6.21	(0.18)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,679.94000		4.67994	0.00000	4,627.33000	4.62733	4,679.940		6.70	0.90	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	59.20000		0.05920	0.00000	67.17000	0.06717	59.200		7.47	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,513.15000		9.51315	0.00000	9,446.39000	9.44639	9,513.150		8.24	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,625.62000		9.62562	0.00000	9,558.73000	9.55873	9,625.620		8.28	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,906.22000		9.90622	0.00000	9,839.04000	9.83904	9,906.220		8.36	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.58000		0.00458	0.00000	5.59000	0.00559	4.580		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	4.20000		0.00420	0.00000	5.15000	0.00515	4.200		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.39000		0.00339	0.00000	4.18000	0.00418	3.390		8.87	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.46000		0.00046	0.00000	0.61000	0.00061	0.460		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.42000		0.00042	0.00000	0.55000	0.00055	0.420		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.33000		0.00033	0.00000	0.43000	0.00043	0.330		8.87	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.10405		108.66160	0.00000	8.11546	108.59012			5.09	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,359.42000		2.35942	0.00000	2,329.24000	2.32924	2,359.420		5.60	0.61	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,317.53000		4.31753	0.00000	4,273.11000	4.27311	4,317.530		6.32	0.79	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,721.39000		4.72139	0.00000	4,674.74000	4.67474	4,721.390		6.46	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,492.80000		6.49280	0.00000	6,438.29000	6.43829	6,492.800		7.00	0.89	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	272.14000		0.27214	0.00000	287.59000	0.28759	272.140		7.12	(0.10)	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	6,970.10	0000	6.97010	0.00000	6,913.88	0000	6.91388	6,970.100	7.13	0.90	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	204.00	0000	0.20400	0.00000	216.49	0000	0.21649	204.000	7.38	(0.08)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	140.42	0000	0.14042	0.00000	149.82	0000	0.14982	140.420	7.72	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	124.35	0000	0.12435	0.00000	132.91	0000	0.13291	124.350	7.84	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	122.45	0000	0.12245	0.00000	130.91	0000	0.13091	122.450	7.85	(0.05)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	58.84	0000	0.05884	0.00000	63.60	0000	0.06360	58.840	8.26	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	46.81	0000	0.04681	0.00000	50.78	0000	0.05078	46.810	8.26	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.14986		106.03371	0.00000	8.16179		105.96079		5.21	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,751.34	0000	4.75134	0.00000	4,706.36	0000	4.70636	4,751.340	6.40	0.76	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	460.40	0000	0.46040	0.00000	478.21	0000	0.47821	460.400	7.07	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	247.67	0000	0.24767	0.00000	258.84	0000	0.25884	247.670	7.70	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.20375		107.86294	0.00000	8.21625		107.78854		5.13	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.37261		101.13318	0.00000	8.38817		101.02230		5.92	0.00	0.00	0	52,283.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.52	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		12.71	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	16,051.35000		16.05135	0.00000	15,940.47	0000	15.94047	16,051.350	13.44	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,806.50000		18.80650	0.00000	18,695.62	0000	18.69562	18,806.500	13.44	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.44	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		13.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.41933		102.91229	0.00000	8.43545		102.79954		5.77	0.00	1,029,122.90	10	161,335.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,272.13	0000	4.27213	0.00000	4,191.90	0000	4.19190	4,272.130	7.61	0.85	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,230.04	0000	7.23004	0.00000	7,130.66	0000	7.13066	7,230.040	8.67	0.95	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	23.80	0000	0.02380	0.00000	28.30	0000	0.02830	23.800	9.80	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,809.18000		15.80918	0.00000	15,696.70	0000	15.69670	15,809.180	10.18	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.18	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.46863		100.48679	0.00000	8.48540		100.37179		6.18	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,086.55000		10.08655	0.00000	9,983.79	0000	9.98379	10,086.550	9.25	0.95	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	48.25	0000	0.04825	0.00000	53.07	0000	0.05307	48.250	10.12	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.70	0000	0.00970	0.00000	10.98	0000	0.01098	9.700	10.12	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.51754		102.21592	0.00000	8.53496		102.09872		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,776.40	0000	6.77640	0.00000	6,690.13	0000	6.69013	6,776.400	7.89	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	284.01	0000	0.28401	0.00000	299.41	0000	0.29941	284.010	9.11	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	116.09	0000	0.11609	0.00000	123.67	0000	0.12367	116.090	9.54	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.57328		99.72236	0.00000	8.59141		99.60290		6.35	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,091.01	0000	2.09101	0.00000	2,047.02	0000	2.04702	2,091.010	6.26	0.46	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,200.60	0000	1.20060	0.00000	1,241.08	0000	1.24108	1,200.600	7.66	(0.25)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	727.89	0000	0.72789	0.00000	755.47	0000	0.75547	727.890	8.40	(0.16)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.49782		121.73526	0.00000	8.51343		121.60439		5.69	0.00	0.00	0	3,472.00
R2038	On 07/05/2026	Bond Future	0.00		8.54679		118.39411	0.00000	8.56296		118.26105		5.91	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.59705		120.50411	0.00000	8.61385		120.36847		6.12	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.65289		117.09786	0.00000	8.67035		116.95964		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.71549		119.11690	0.00000	8.73366		118.97600		6.17	0.00	0.00	0	0.00
R2038	On 31/03/2038	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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2039	On 05/02/2026	Bond Future	0.00		8.62288		113.31749	0.00000	8.64351	113.14649			6.18	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.67292		110.33336	0.00000	8.69425	110.15949			6.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.72434		112.29971	0.00000	8.74645	112.12254			6.49	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.78093		109.25625	0.00000	8.80386	109.07572			6.77	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.84390		111.14016	0.00000	8.86770	110.95623			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		8.68284		102.78248	0.00000	8.70346	102.61465			6.70	0.00	0.00	0	65,872.00
R2040	On 05/02/2026	Bond Future	9.05	Call	2,931.11000		2.93111	0.00000	2,765.24000	2.76524	2,931.110		8.41	1.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	4,094.38000		4.09438	0.00000	3,926.63000	3.92663	4,094.380		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	8,558.34000		8.55834	0.00000	8,390.51000	8.39051	8,558.340		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	21,603.57000		21.60357	0.00000	21,435.74000	21.43574	21,603.570		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		8.73397		104.59067	0.00000	8.75527	104.41992			6.56	0.00	290,866,653.27	2,781	54,692.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,028.56000		1.02856	0.00000	978.00000	0.97800	1,028.560		6.31	0.43	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,206.41000		14.20641	0.00000	14,038.43000	14.03843	14,206.410		11.49	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.14000		0.00014	0.00000	0.21000	0.00021	0.140		11.60	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		11.60	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.78775		101.94440	0.00000	8.80979	101.77055			7.06	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.84067		103.69859	0.00000	8.86348	103.52142			7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,593.04000		8.59304	0.00000	8,455.79000	8.45579	8,593.040		9.44	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	324.16000		0.32416	0.00000	344.61000	0.34461	324.160		10.82	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	118.37000		0.11837	0.00000	127.56000	0.12756	118.370		10.97	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.89996		100.98004	0.00000	8.92358	100.79965			7.33	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,557.56000		2.55756	0.00000	2,486.48000	2.48648	2,557.560		7.39	0.47	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,420.64000		1.42064	0.00000	1,477.99000	1.47799	1,420.640		9.06	(0.25)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	876.18000		0.87618	0.00000	915.31000	0.91531	876.180		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	0.00
R2042	On 05/02/2026	Bond Future	0.00		8.78289		115.14089	0.00000	8.79850	114.99651			6.81	0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.83312		112.06296	0.00000	8.84923	111.91606			6.96	0.00	0.00	0	1,994.00
R2042	On 06/08/2026	Bond Future	0.00		8.88457		114.06008	0.00000	8.90123	113.91034			7.19	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.94052		110.92084	0.00000	8.95774	110.76836			7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.00213		112.83346	0.00000	9.01996	112.67805			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	0.00
R2044	On 05/02/2026	Bond Future	0.00		8.90286		98.87863	0.00000	8.92347	98.69762			7.61	0.00	494,393,150.00	5,000	46,135.00
R2044	On 05/02/2026	Bond Future	10.07	Call	9,508.40000		9.50840	0.00000	9,327.39000	9.32739	9,508.400		13.06	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	15,439.44000		15.43944	0.00000	15,258.43000	15.25843	15,439.440		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		8.95443		100.61808	0.00000	8.97566	100.43393			7.46	0.00	523,817,724.48	5,206	107,508.00
R2044	On 07/05/2026	Bond Future	10.00	Put	111.04000		0.11104	0.00000	129.53000	0.12953	111.040		10.62	(0.05)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.00842		98.02636	0.00000	9.03033	97.83881			8.06	0.00	0.00	0	7,681.00

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 05/11/2026	Bond Future	0.00		9.06123		99.71309	0.00000	9.08383	99.52203			8.09	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.11972		97.05105	0.00000	9.14306	96.85644			8.44	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		8.87270		102.75238	0.00000	8.88827	102.60433			7.88	0.00	0.00	0	42,607.00
R2048	On 05/02/2026	Bond Future	8.90	Call	459.55000		0.45955	0.00000	500.10000	0.50010	459.550		8.43	0.63	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.40	Call	4,824.09000		4.82409	0.00000	4,676.10000	4.67610	4,824.090		10.23	1.00	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.65	Call	6,980.77000		6.98077	0.00000	6,832.72000	6.83272	6,980.770		11.09	1.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00000		0.00000	0.00000	0.00000	0.00000			12.41	0.00	0.00	0	1,362.00
R2048	On 07/05/2026	Bond Future	0.00		8.91662		100.12325	0.00000	8.93262	99.97266			8.08	0.00	100,123.25	1	266,493.00
R2048	On 06/08/2026	Bond Future	0.00		8.96184		101.90782	0.00000	8.97832	101.75438			8.38	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.01238		99.22702	0.00000	9.02937	99.07058			8.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.06834		100.93874	0.00000	9.08586	100.77941			8.79	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		8.75237		133.83298	0.00000	8.76287	133.69808			8.10	0.00	0.00	0	9,697.00
R2053	On 07/05/2026	Bond Future	0.00		8.79348		130.32762	0.00000	8.80426	130.19052			8.31	0.00	0.00	0	73,457.00
R2053	On 06/08/2026	Bond Future	0.00		8.83518		132.65030	0.00000	8.84629	132.51044			8.62	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.88019		129.07523	0.00000	8.89164	128.93262			9.05	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.92938		131.30090	0.00000	8.94118	131.15559			9.06	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		8.22227		88.88466	0.00000	8.23275	88.81979			5.81	0.00	2,235,893,622.30	25,155	29,940.00
R209	On 07/05/2026	Bond Future	0.00		8.26112		87.29795	0.00000	8.27197	87.23197			5.87	0.00	2,236,922,670.80	25,624	40,334.00
R209	On 06/08/2026	Bond Future	0.00		8.30102		88.85378	0.00000	8.31229	88.78650			6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.34629		87.23375	0.00000	8.35801	87.16511			6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.39787		88.73852	0.00000	8.41007	88.66850			6.14	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		259.68171		259.68171	0.00000	259.47394	259.47394			0.00	0.00	0.00	0	424.00
R210	On 07/05/2026	Bond Future	0.00		260.84978		260.84978	0.00000	260.63835	260.63835			0.00	0.00	0.00	0	1,163.00
R210	On 06/08/2026	Bond Future	0.00		265.56248		265.56248	0.00000	265.34680	265.34680			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.67752		266.67752	0.00000	266.45806	266.45806			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.34160		271.34160	0.00000	271.11766	271.11766			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		7.41642		101.41853	0.00000	7.42675	101.37613			3.35	0.00	0.00	0	13,480.00
R213	On 07/05/2026	Bond Future	0.00		7.43247		99.65333	0.00000	7.44342	99.61023			3.26	0.00	0.00	0	68,975.00
R213	On 06/08/2026	Bond Future	0.00		7.44803		101.42954	0.00000	7.45974	101.38550			3.18	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.47749		99.62771	0.00000	7.49005	99.58268			3.17	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.51757		101.34687	0.00000	7.53112	101.30079			3.06	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		8.69767		84.66928	0.00000	8.71323	84.55706			7.16	0.00	0.00	0	7,014.00
R214	On 07/05/2026	Bond Future	0.00		8.74077		82.86297	0.00000	8.75679	82.74876			7.30	0.00	0.00	0	39,065.00
R214	On 06/08/2026	Bond Future	0.00		8.78525		84.33990	0.00000	8.80177	84.22355			7.55	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.83585		82.49720	0.00000	8.85290	82.37862			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		8.89237	83.92054	0.00000	8.90999	83.79968			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 :												7,168,134,728.22		70,907	2,089,988.00	
Grand Total:												7,168,134,728.22		70,907	2,089,988.00	