

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2026

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	1,275.49600	1,275.49600	0.00000	1,275.38500	1,275.38500			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,297.93400	1,297.93400	0.00000	1,297.82100	1,297.82100			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,320.82800	1,320.82800	0.00000	1,320.71100	1,320.71100			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,343.84500	1,343.84500	0.00000	1,343.72300	1,343.72300			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,367.07200	1,367.07200	0.00000	1,366.94600	1,366.94600			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,659.25000	1,659.25000	0.00000	1,658.83900	1,658.83900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,688.43900	1,688.43900	0.00000	1,688.02100	1,688.02100			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,718.22100	1,718.22100	0.00000	1,717.79300	1,717.79300			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,748.16300	1,748.16300	0.00000	1,747.72300	1,747.72300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,778.37900	1,778.37900	0.00000	1,777.92800	1,777.92800			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,401.32300	1,401.32300	0.00000	1,401.48200	1,401.48200			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,425.97400	1,425.97400	0.00000	1,426.13600	1,426.13600			0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026	Index Future	0.00	1,451.12700	1,451.12700	0.00000	1,451.29000	1,451.29000			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,476.41400	1,476.41400	0.00000	1,476.57600	1,476.57600			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,501.93300	1,501.93300	0.00000	1,502.09500	1,502.09500			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	8.50569	97.51346	0.00000	8.51278	97.47577			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.56259	95.46053	0.00000	8.56999	95.42224			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.62147	97.18569	0.00000	8.62932	97.14620			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.69167	95.09077	0.00000	8.70003	95.04992			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	8.77451	96.75329	0.00000	8.78345	96.71098			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	9.08062	97.62167	0.00000	9.07247	97.68773			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.13603	95.09909	0.00000	9.12761	95.16641			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.19181	96.81746	0.00000	9.18319	96.88546			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.25234	94.24389	0.00000	9.24353	94.31241			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.31849	95.89047	0.00000	9.30950	95.95937			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	1,375.21700	1,375.21700	0.00000	1,375.42300	1,375.42300			0.00	0.00	0.00	0	7.00
GOVI	On	07/05/2026	GOVI	0.00	1,399.40900	1,399.40900	0.00000	1,399.61900	1,399.61900			0.00	0.00	0.00	0	642.00
GOVI	On	06/08/2026	GOVI	0.00	1,424.09300	1,424.09300	0.00000	1,424.30500	1,424.30500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,448.91000	1,448.91000	0.00000	1,449.12200	1,449.12200			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,473.95300	1,473.95300	0.00000	1,474.16600	1,474.16600			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	145.85052	145.85052	0.00000	145.81664	145.81664			0.00	0.00	0.00	0	1,419.00
I2029	On	07/05/2026	Bond Future	0.00	146.99787	146.99787	0.00000	146.96352	146.96352			0.00	0.00	96,724,598.46	658	4,593.00
I2029	On	06/08/2026	Bond Future	0.00	149.65465	149.65465	0.00000	149.61895	149.61895			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.79023	150.79023	0.00000	150.75271	150.75271			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	153.42931	153.42931	0.00000	153.39003	153.39003			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	Contracts	Traded	Open Interest	
											Option							
I2031	On 05/02/2026	Bond Future	0.00		113.61	1917	113.61	1917	0.00000	113.65	952	113.65	952	1.80	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.64	621	115.64	621	0.00000	115.68	733	115.68	733	1.64	0.00	97,605,401.24	844	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.32	178	115.32	178	0.00000	115.36	293	115.36	293	1.63	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.33	471	117.33	471	0.00000	117.37	575	117.37	575	1.55	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.93	717	116.93	717	0.00000	116.97	765	116.97	765	1.52	0.00	0.00	0	0.00
I2031	On 31/01/2031	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
I2033	On 14/08/2015	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
I2033	On 05/02/2026	Bond Future	0.00		143.71	586	143.71	586	0.00000	143.72	001	143.72	001	0.00	0.00	0.00	0	304.00
I2033	On 07/05/2026	Bond Future	0.00		144.72	281	144.72	281	0.00000	144.72	702	144.72	702	0.00	0.00	627,952,272.59	4,339	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		147.33	847	147.33	847	0.00000	147.34	211	147.34	211	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.33	135	148.33	135	0.00000	148.33	385	148.33	385	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.92	749	150.92	749	0.00000	150.92	904	150.92	904	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 05/02/2026	Bond Future	0.00		159.11	691	159.11	691	0.00000	158.68	670	158.68	670	0.00	0.00	0.00	0	651.00
I2038	On 07/05/2026	Bond Future	0.00		161.95	562	161.95	562	0.00000	161.51	781	161.51	781	0.00	0.00	0.00	0	4,185.00
I2038	On 06/08/2026	Bond Future	0.00		162.69	061	162.69	061	0.00000	162.24	399	162.24	399	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.53	091	165.53	091	0.00000	165.07	533	165.07	533	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		166.20	307	166.20	307	0.00000	165.73	788	165.73	788	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 05/02/2026	Bond Future	0.00		123.12	764	123.12	764	0.00000	123.16	987	123.16	987	4.24	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.32	426	125.32	426	0.00000	125.36	730	125.36	730	4.12	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.74	497	124.74	497	0.00000	124.78	813	124.78	813	4.34	0.00	388,705,326.52	3,116	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.92	238	126.92	238	0.00000	126.96	532	126.96	532	4.33	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.25	631	126.25	631	0.00000	126.29	860	126.29	860	4.41	0.00	0.00	0	0.00
I2043	On 31/01/2043	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
I2046	On 05/02/2026	Bond Future	0.00		143.34	413	143.34	413	0.00000	142.33	725	142.33	725	0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		143.61	586	143.61	586	0.00000	142.59	104	142.59	104	0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		146.21	139	146.21	139	0.00000	145.16	732	145.16	732	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		146.44	241	146.44	241	0.00000	145.37	878	145.37	878	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.00	475	149.00	475	0.00000	147.92	164	147.92	164	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 05/02/2026	Bond Future	0.00		145.17	958	145.17	958	0.00000	144.23	841	144.23	841	0.00	0.00	0.00	0	2,558.00
I2050	On 07/05/2026	Bond Future	0.00		147.76	966	147.76	966	0.00000	146.81	157	146.81	157	0.00	0.00	0.00	0	16,475.00
I2050	On 06/08/2026	Bond Future	0.00		147.99	873	147.99	873	0.00000	147.02	262	147.02	262	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		150.58	253	150.58	253	0.00000	149.58	821	149.58	821	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.73	886	150.73	886	0.00000	149.72	579	149.72	579	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 05/02/2026	Bond Future	0.00		130.41	976	130.41	976	0.00000	130.46	516	130.46	516	6.22	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		132.74	649	132.74	649	0.00000	132.79	282	132.79	282	6.11	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.30	157	132.30	157	0.00000	132.34	783	132.34	783	6.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		134.61	081	134.61	081	0.00000	134.65	689	134.65	689	6.52	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.07	940	134.07	940	0.00000	134.12	484	134.12	484	6.69	0.00	0.00	0	0.00
I2058	On 31/01/2058	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
IGOV	On 05/02/2026	Index Future	0.00		439.02	000	439.02	000	0.00000	437.65	800	437.65	800	0.00	0.00	0.00	0	5.00
IGOV	On 07/05/2026	Index Future	0.00		446.85	200	446.85	200	0.00000	445.46	600	445.46	600	0.00	0.00	0.00	0	245.00
IGOV	On 06/08/2026	Index Future	0.00		454.84	200	454.84	200	0.00000	453.43	000	453.43	000	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		462.87	400	462.87	400	0.00000	461.43	600	461.43	600	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		470.97	800	470.97	800	0.00000	469.51	400	469.51	400	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	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	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	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	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	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	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	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	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	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	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	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	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R187	On 05/02/2026	Bond Future	0.00		6.84929	105.32905	0.00000	6.83709	105.33793			0.31	0.00	0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.72716	103.07161	0.00000	6.70969	103.08151			0.30	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.42638	101.16664	0.00000	6.39789	101.17675			0.22	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.11661	102.90854	0.00000	5.03340	102.91810			0.06	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026	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
R188	On 05/02/2026	Bond Future	0.00		6.84972	108.64789	0.00000	6.83883	108.66621			0.94	0.00	0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.80746	106.42354	0.00000	6.79466	106.44310			0.88	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.74176	105.40517	0.00000	6.72677	105.42331			0.90	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.66553	106.64384	0.00000	6.64771	106.66262			0.77	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	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
R202	On 05/02/2026	Bond Future	0.00		296.91584	296.91584	0.00000	296.42139	296.42139			0.00	0.00	0.00	0.00	0	373.00
R202	On 07/05/2026	Bond Future	0.00		302.21319	302.21319	0.00000	301.70970	301.70970			0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		302.27725	302.27725	0.00000	301.76308	301.76308			0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		307.55441	307.55441	0.00000	307.02931	307.02931			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		307.45468	307.45468	0.00000	306.91723	306.91723			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	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.18516	102.99044	0.00000	7.18062	103.00615			2.49	0.00	0.00	0.00	0	50,973.00
R2030	On 07/05/2026	Bond Future	0.00		7.19500	104.80218	0.00000	7.19008	104.81826			2.39	0.00	209,604.36	0.00	2	154,831.00
R2030	On 07/05/2026	Bond Future	7.21	Call	518.47000	0.51847	0.00000	529.51000	0.52951	518.470	2.35	0.52	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,770.28000	1.77028	0.00000	1,786.00000	1.78600	1,770.280	2.91	0.87	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	55.34000	0.05534	0.00000	55.39000	0.05539	55.340	3.13	(0.07)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.20383	102.66152	0.00000	7.19864	102.67743			2.49	0.00	0.00	0.00	0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	720.50000	0.72050	0.00000	730.55000	0.73055	720.500	2.45	0.51	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,828.13000	1.82813	0.00000	1,842.15000	1.84215	1,828.130	2.94	0.77	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	158.10000	0.15810	0.00000	157.38000	0.15738	158.100	3.25	(0.13)	0.00	0.00	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		7.21242		104.42920	0.00000	7.20705	104.44463			2.38	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.22951		102.22542	0.00000	7.22390	102.24039			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		7.62534		106.01496	0.00000	7.63139	105.98520			3.86	0.00	34,984,936.80	330	21,722.00
R2032	On 07/05/2026	Bond Future	0.00		7.65268		103.72143	0.00000	7.65903	103.69127			3.82	0.00	20,121,957.42	194	167,515.00
R2032	On 06/08/2026	Bond Future	0.00		7.68050		105.57057	0.00000	7.68731	105.53940			3.78	0.00	24,281,231.10	230	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.71654		103.23128	0.00000	7.72391	103.19883			3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.76173		105.01275	0.00000	7.76973	104.97895			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		7.73537		115.87601	0.00000	7.74652	115.81114			5.90	0.00	0.00	0	4,347.00
R2033	On 07/05/2026	Bond Future	0.00		7.76607		112.87283	0.00000	7.77775	112.80696			5.76	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.79721		114.88513	0.00000	7.80960	114.81748			6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.83588		111.82425	0.00000	7.84906	111.75467			5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.88295		113.75362	0.00000	7.89701	113.68201			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		8.03046		109.34760	0.00000	8.02684	109.37137			4.94	0.00	10,934,760.00	100	11,373.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,905.00000		3.90500	0.00000	3,928.77000	3.92877	3,905.000		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	12,905.97000		12.90597	0.00000	12,929.74000	12.92974	12,905.970		11.27	1.00	0.00	0	250.00
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	11.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.27	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	0.00		8.06564		106.77102	0.00000	8.06186	106.79529			5.04	0.00	141,898,685.58	1,329	106,103.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,047.92000		2.04792	0.00000	2,070.44000	2.07044	2,047.920		5.66	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	312.00000		0.31200	0.00000	312.43000	0.31243	312.000		6.21	(0.17)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,684.31000		4.68431	0.00000	4,709.57000	4.70957	4,684.310		6.70	0.90	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	55.39000		0.05539	0.00000	56.21000	0.05621	55.390		7.47	(0.03)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,523.79000		9.52379	0.00000	9,548.50000	9.54850	9,523.790		8.24	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,636.32000		9.63632	0.00000	9,661.02000	9.66102	9,636.320		8.28	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,917.06000		9.91706	0.00000	9,941.73000	9.94173	9,917.060		8.36	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.08000		0.00408	0.00000	4.23000	0.00423	4.080		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	3.74000		0.00374	0.00000	3.88000	0.00388	3.740		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.00000		0.00300	0.00000	3.13000	0.00313	3.000		8.87	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.39000		0.00039	0.00000	0.42000	0.00042	0.390		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.36000		0.00036	0.00000	0.38000	0.00038	0.360		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.28000		0.00028	0.00000	0.29000	0.00029	0.280		8.87	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.10195		108.67476	0.00000	8.09809	108.69896			5.09	0.00	10,867,476.00	100	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,358.52000		2.35852	0.00000	2,377.93000	2.37793	2,358.520		5.60	0.62	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,320.20000		4.32020	0.00000	4,343.13000	4.34313	4,320.200		6.32	0.79	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,724.74000		4.72474	0.00000	4,748.05000	4.74805	4,724.740		6.46	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,498.80000		6.49880	0.00000	6,523.08000	6.52308	6,498.800		7.00	0.89	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	265.54000		0.26554	0.00000	265.74000	0.26574	265.540		7.12	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,976.72000		6.97672	0.00000	7,001.14000	7.00114	6,976.720		7.13	0.90	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	198.53000		0.19853	0.00000	198.90000	0.19890	198.530		7.38	(0.08)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	136.17000		0.13617	0.00000	136.64000	0.13664	136.170		7.72	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	120.45000		0.12045	0.00000	120.93000	0.12093	120.450		7.84	(0.05)	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	9.72	Put	118.60	0000	0.11860	0.00000	119.08	0000	0.11908	118.600	7.85	(0.05)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	56.60	0000	0.05660	0.00000	56.99	0000	0.05699	56.600	8.26	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	44.93	0000	0.04493	0.00000	45.27	0000	0.04527	44.930	8.26	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.14	751	106.04809	0.00000	8.14	361	106.07195		5.21	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,755.55	0000	4.75555	0.00000	4,777.00	0000	4.77700	4,755.550	6.40	0.76	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	453.31	0000	0.45331	0.00000	452.67	0000	0.45267	453.310	7.07	(0.13)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	242.94	0000	0.24294	0.00000	242.97	0000	0.24297	242.940	7.70	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.20	110	107.87873	0.00000	8.19	717	107.90214		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	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.35	051	101.29093	0.00000	8.36	207	101.20837		5.92	0.00	2,932,777,587.22	28,954	50,750.00
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	16,209.10	0000	16.20910	0.00000	16,126.54	0000	16.12654	16,209.100	13.44	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,964.25	0000	18.96425	0.00000	18,881.69	0000	18.88169	18,964.250	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		8.39	643	103.07276	0.00000	8.40	840	102.98884		5.77	0.00	2,862,330,545.20	27,770	190,878.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,399.77	0000	4.39977	0.00000	4,332.51	0000	4.33251	4,399.770	7.61	0.86	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,378.39	0000	7.37839	0.00000	7,300.55	0000	7.30055	7,378.390	8.67	0.96	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	20.11	0000	0.02011	0.00000	21.94	0000	0.02194	20.110	9.80	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,969.47	0000	15.96947	0.00000	15,885.64	0000	15.88564	15,969.470	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		8.44	478	100.65064	0.00000	8.45	727	100.56479		6.18	0.00	23,149,647.20	230	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,238.18	0000	10.23818	0.00000	10,158.55	0000	10.15855	10,238.180	9.25	0.95	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	43.76	0000	0.04376	0.00000	46.03	0000	0.04603	43.760	10.12	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	8.58	0000	0.00858	0.00000	9.14	0000	0.00914	8.580	10.12	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.49	267	102.38356	0.00000	8.50	573	102.29548		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,908.55	0000	6.90855	0.00000	6,838.79	0000	6.83879	6,908.550	7.89	0.83	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	267.50	0000	0.26750	0.00000	275.98	0000	0.27598	267.500	9.11	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	108.34	0000	0.10834	0.00000	112.30	0000	0.11230	108.340	9.54	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.54	730	99.89389	0.00000	8.56	097	99.80359		6.35	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,163.45	0000	2.16345	0.00000	2,124.91	0000	2.12491	2,163.450	6.26	0.47	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,151.40	0000	1.15140	0.00000	1,176.95	0000	1.17695	1,151.400	7.66	(0.24)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	695.65	0000	0.69565	0.00000	712.35	0000	0.71235	695.650	8.40	(0.15)	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	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.47	055	121.96438	0.00000	8.48	724	121.82408		5.69	0.00	0.00	0	3,472.00
R2038	On 07/05/2026	Bond Future	0.00		8.51	853	118.62717	0.00000	8.53	582	118.48450		5.91	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.56	765	120.74200	0.00000	8.58	565	120.59627		6.12	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.62	224	117.34104	0.00000	8.64	103	117.19188		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.68	351	119.36545	0.00000	8.70	313	119.21287		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	0.00
R2039	On 05/02/2026	Bond Future	0.00		8.59	557	113.54445	0.00000	8.60	728	113.44705		6.18	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.64	466	110.56432	0.00000	8.65	678	110.46519		6.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.69	501	112.53537	0.00000	8.70	761	112.43405		6.49	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 05/11/2026	Bond Future	0.00		8.75043		109.49703	0.00000	8.76358	109.39313			6.77	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.81215		111.38621	0.00000	8.82588	111.27971			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		8.65556		103.00512	0.00000	8.64722	103.07332			6.70	0.00	220,121,941.44	2,137	60,819.00
R2040	On 05/02/2026	Bond Future	9.05	Call	3,153.74000		3.15374	0.00000	3,221.94000	3.22194	3,153.740		8.41	1.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	4,317.02000		4.31702	0.00000	4,385.22000	4.38522	4,317.020		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	8,780.98000		8.78098	0.00000	8,849.18000	8.84918	8,780.980		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	21,826.21000		21.82621	0.00000	21,894.41000	21.89441	21,826.210		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		8.70580		104.81712	0.00000	8.69718	104.88655			6.56	0.00	102,406,326.24	977	58,138.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,113.91000		1.11391	0.00000	1,152.76000	1.15276	1,113.910		6.31	0.45	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,430.71000		14.43071	0.00000	14,500.27000	14.50027	14,430.710		11.49	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.10000		0.00010	0.00000	0.11000	0.00011	0.100		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	0.01000	0.00001	0.010		11.60	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.75852		102.17560	0.00000	8.74967	102.24575			7.06	0.00	20,435,120.00	200	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.81036		103.93469	0.00000	8.80131	104.00533			7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,785.25000		8.78525	0.00000	8,848.89000	8.84889	8,785.250		9.44	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	302.88000		0.30288	0.00000	300.42000	0.30042	302.880		10.82	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	109.18000		0.10918	0.00000	108.37000	0.10837	109.180		10.97	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.86847		101.22124	0.00000	8.85920	101.29239			7.33	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,663.31000		2.66331	0.00000	2,701.57000	2.70157	2,663.310		7.39	0.48	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,353.94000		1.35394	0.00000	1,340.86000	1.34086	1,353.940		9.06	(0.24)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	832.08000		0.83208	0.00000	824.51000	0.82451	832.080		9.91	(0.15)	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		8.75557		115.39425	0.00000	8.74225	115.51809			6.81	0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.80494		112.32063	0.00000	8.79119	112.44667			6.96	0.00	0.00	0	2,000.00
R2042	On 06/08/2026	Bond Future	0.00		8.85540		114.32299	0.00000	8.84125	114.45085			7.19	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.91027		111.18944	0.00000	8.89576	111.31862			7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.97074		113.10784	0.00000	8.95585	113.23835			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		8.86556		99.20749	0.00000	8.86224	99.23684			7.61	0.00	206,351,579.20	2,080	43,548.00
R2044	On 05/02/2026	Bond Future	10.07	Call	9,837.26000		9.83726	0.00000	9,866.61000	9.86661	9,837.260		13.06	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	15,768.30000		15.76830	0.00000	15,797.65000	15.79765	15,768.300		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		8.91601		100.95267	0.00000	8.91258	100.98262			7.46	0.00	209,981,553.60	2,080	110,095.00
R2044	On 07/05/2026	Bond Future	10.00	Put	90.71000		0.09071	0.00000	92.04000	0.09204	90.710		10.62	(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.96873		98.36748	0.00000	8.96524	98.39756			8.06	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.02024		100.06105	0.00000	9.01673	100.09093			8.09	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.07734		97.40592	0.00000	9.07381	97.43557			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

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
R2048	On 05/02/2026	Bond Future	0.00		8.84053	103.05938	0.00000	8.83712	103.09201		7.88		0.00	0	42,365.00
R2048	On 05/02/2026	Bond Future	8.90	Call	589.36000	0.58936	0.00000	659.53000	0.65953	589.360	8.43	0.89	10,782,680.35	1,362	0.00
R2048	On 05/02/2026	Bond Future	9.40	Call	5,131.09000	5.13109	0.00000	5,163.72000	5.16372	5,131.090	10.23	1.00	12,054,421.86	1,362	0.00
R2048	On 05/02/2026	Bond Future	9.65	Call	7,287.77000	7.28777	0.00000	7,320.40000	7.32040	7,287.770	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	1,362	0.00
R2048	On 07/05/2026	Bond Future	0.00		8.88356	100.43556	0.00000	8.88004	100.46891		8.08	0.00	19,886,240.88	198	267,140.00
R2048	On 07/05/2026	Bond Future	8.30	Call	82.59000	0.08259	0.00000	86.67000	0.08667	82.590	6.94	0.06	808,303.60	1,620	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	878.19000	0.87819	0.00000	897.48000	0.89748	878.190	7.93	0.34	4,872,874.82	1,620	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	818.90000	0.81890	0.00000	818.64000	0.81864	818.900	9.64	(0.27)	(3,874,382.14)	1,620	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.92776	102.22635	0.00000	8.92419	102.25981		8.38	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.97723	99.55191	0.00000	8.97364	99.58519		8.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.03203	101.27026	0.00000	9.02841	101.30341		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		8.73047	134.11510	0.00000	8.72186	134.22629		8.10	0.00	0.00	0	9,607.00
R2053	On 07/05/2026	Bond Future	0.00		8.77097	130.61469	0.00000	8.76212	130.72785		8.31	0.00	0.00	0	73,547.00
R2053	On 06/08/2026	Bond Future	0.00		8.81198	132.94319	0.00000	8.80292	133.05787		8.62	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.85624	129.37439	0.00000	8.84700	129.49012		9.05	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.90463	131.60659	0.00000	8.89521	131.72325		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		8.20545	88.98890	0.00000	8.21180	88.94952		5.81	0.00	0.00	0	29,794.00
R209	On 07/05/2026	Bond Future	0.00		8.24371	87.40394	0.00000	8.25028	87.36392		5.87	0.00	106,720,210.74	1,221	41,701.00
R209	On 06/08/2026	Bond Future	0.00		8.28288	88.96221	0.00000	8.28975	88.92112		6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.32734	87.34488	0.00000	8.33458	87.30240		6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.37804	88.85248	0.00000	8.38567	88.80861		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		259.71498	259.71498	0.00000	259.91560	259.91560		0.00	0.00	0.00	0	245.00
R210	On 07/05/2026	Bond Future	0.00		260.88344	260.88344	0.00000	261.08777	261.08777		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.59836	265.59836	0.00000	265.80520	265.80520		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.71627	266.71627	0.00000	266.92443	266.92443		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.38363	271.38363	0.00000	271.59346	271.59346		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		7.40528	101.46428	0.00000	7.41112	101.44030		3.35	0.00	0.00	0	13,444.00
R213	On 07/05/2026	Bond Future	0.00		7.42067	99.69981	0.00000	7.42685	99.67546		3.26	0.00	199,399.62	2	69,337.00
R213	On 06/08/2026	Bond Future	0.00		7.43531	101.47742	0.00000	7.44201	101.45220		3.18	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.46365	99.67737	0.00000	7.47100	99.65100		3.17	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.50244	101.39836	0.00000	7.51054	101.37079		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		8.68053	84.79314	0.00000	8.67210	84.85416		7.16	0.00	0.00	0	7,014.00
R214	On 07/05/2026	Bond Future	0.00		8.72314	82.98892	0.00000	8.71445	83.05110		7.30	0.00	40,000,659.44	482	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.76702	84.46857	0.00000	8.75812	84.53148		7.55	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.81695	82.62892	0.00000	8.80788	82.69224		7.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.87276	84.05534	0.00000	8.86349	84.11917		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

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/R209	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													8,223,290,959.34		86,519	2,131,192.00
Grand Total:													8,223,290,959.34		86,519	2,131,192.00