

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2026

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	1,273.43600	1,273.43600	0.00000	1,273.43600	1,273.43600		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,297.46800	1,297.46800	0.00000	1,296.07600	1,296.07600		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,320.43400	1,320.43400	0.00000	1,318.93900	1,318.93900		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,343.44200	1,343.44200	0.00000	1,341.92600	1,341.92600		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,366.67600	1,366.67600	0.00000	1,365.12400	1,365.12400		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,390.31200	1,390.31200	0.00000	1,390.31200	1,390.31200		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,655.66900	1,655.66900	0.00000	1,655.66900	1,655.66900		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,686.51400	1,686.51400	0.00000	1,685.09200	1,685.09200		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,716.36700	1,716.36700	0.00000	1,714.81800	1,714.81800		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,746.27300	1,746.27300	0.00000	1,744.70400	1,744.70400		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,776.47400	1,776.47400	0.00000	1,774.86500	1,774.86500		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,807.19700	1,807.19700	0.00000	1,807.19700	1,807.19700		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,397.70700	1,397.70700	0.00000	1,397.70700	1,397.70700		0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026			Index Future	0.00	1,427.27600	1,427.27600	0.00000	1,412.58200	1,412.58200		0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026			Index Future	0.00	1,452.54000	1,452.54000	0.00000	1,437.50100	1,437.50100		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,477.85000	1,477.85000	0.00000	1,462.55400	1,462.55400		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,503.40800	1,503.40800	0.00000	1,487.83700	1,487.83700		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,529.40800	1,529.40800	0.00000	1,529.40800	1,529.40800		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	11.49000	83.19547	0.00000	11.49000	83.19547		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	8.57295	95.40692	0.00000	8.58801	95.32906		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.63112	97.13714	0.00000	8.64806	97.05199		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.70180	95.04128	0.00000	8.71948	94.95499		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.78493	96.70398	0.00000	8.80367	96.61537		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	8.90662	94.43654	0.00000	8.90662	94.43654		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	11.85000	78.59972	0.00000	11.85000	78.59972		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	9.08922	95.47424	0.00000	9.14570	95.02187		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	9.14274	97.20554	0.00000	9.20178	96.73889		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.20171	94.63866	0.00000	9.26259	94.16426		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.26609	96.29312	0.00000	9.32905	95.80963		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.35600	93.54521	0.00000	9.35600	93.54521		0.00	0.00	0.00	0	0.00
ES42	On	25/04/2042			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On	28/02/2031			Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On	28/02/2041			Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026			GOVI	0.00	1,371.68300	1,371.68300	0.00000	1,371.68300	1,371.68300		0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026			GOVI	0.00	1,400.79100	1,400.79100	0.00000	1,354.75700	1,354.75700		0.00	0.00	0.00	0	642.00
GOVI	On	06/08/2026			GOVI	0.00	1,425.58600	1,425.58600	0.00000	1,378.65500	1,378.65500		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,450.42600	1,450.42600	0.00000	1,402.68300	1,402.68300		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,475.51000	1,475.51000	0.00000	1,426.93100	1,426.93100		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,501.02800	1,501.02800	0.00000	1,501.02800	1,501.02800		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

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
I2029	On 05/02/2026	Bond Future	0.00		140.11	000	140.11000	0.00000	140.11000	140.11000		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		146.92	895	146.92895	0.00000	146.89141	146.89141		0.00	0.00	0.00	0	4,593.00
I2029	On 06/08/2026	Bond Future	0.00		149.59	362	149.59362	0.00000	149.54646	149.54646		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.72	784	150.72784	0.00000	150.68078	150.68078		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.36	732	153.36732	0.00000	153.31829	153.31829		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		154.46	233	154.46233	0.00000	154.46233	154.46233		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 05/02/2026	Bond Future	0.00		111.76	000	111.76000	0.00000	111.76000	111.76000		1.80	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.61	050	115.61050	0.00000	115.58114	115.58114		1.60	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.29	245	115.29245	0.00000	115.25597	115.25597		1.60	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.30	474	117.30474	0.00000	117.26803	117.26803		1.52	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.90	747	116.90747	0.00000	116.87033	116.87033		1.51	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		118.89	039	118.89039	0.00000	118.89039	118.89039		1.42	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		132.88	000	132.88000	0.00000	132.88000	132.88000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		145.00	637	145.00637	0.00000	144.98705	144.98705		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		147.63	613	147.63613	0.00000	147.60777	147.60777		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.63	397	148.63397	0.00000	148.60586	148.60586		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.23	692	151.23692	0.00000	151.20729	151.20729		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.20	069	152.20069	0.00000	152.20069	152.20069		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		143.20	000	143.20000	0.00000	143.20000	143.20000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		162.07	133	162.07133	0.00000	161.85475	161.85475		0.00	0.00	235,003,428.50	1,450	5,562.00
I2038	On 06/08/2026	Bond Future	0.00		162.81	840	162.81840	0.00000	162.58837	162.58837		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.66	063	165.66063	0.00000	165.42718	165.42718		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		166.33	637	166.33637	0.00000	166.09859	166.09859		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.15	842	169.15842	0.00000	169.15842	169.15842		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		109.66	000	109.66000	0.00000	109.66000	109.66000		4.24	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		126.45	820	126.45820	0.00000	126.48203	126.48203		4.04	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.90	718	125.90718	0.00000	125.92430	125.92430		4.23	0.00	37,772,154.00	300	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.10	459	128.10459	0.00000	128.12250	128.12250		4.24	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.46	012	127.46012	0.00000	127.47868	127.47868		4.34	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.62	178	129.62178	0.00000	129.62178	129.62178		4.34	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	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		121.65	000	121.65000	0.00000	121.65000	121.65000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		143.78	742	143.78742	0.00000	143.59892	143.59892		0.00	0.00	86,272,452.00	600	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		146.39	512	146.39512	0.00000	146.19425	146.19425		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		146.62	920	146.62920	0.00000	146.42589	146.42589		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.19	625	149.19625	0.00000	148.98830	148.98830		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.37	051	149.37051	0.00000	149.37051	149.37051		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		122.82	000	122.82000	0.00000	122.82000	122.82000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		147.97	844	147.97844	0.00000	147.49975	147.49975		0.00	0.00	125,781,674.00	850	17,325.00
I2050	On 06/08/2026	Bond Future	0.00		148.22	018	148.22018	0.00000	147.72459	147.72459		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		150.80	767	150.80767	0.00000	150.30392	150.30392		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.96	920	150.96920	0.00000	150.45617	150.45617		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
I2050	On 06/05/2027	Bond Future	0.00		153.52943		153.52943	0.00000	153.52943	153.52943		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		111.65000		111.65000	0.00000	111.65000	111.65000		6.22		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		133.38429		133.38429	0.00000	133.40945	133.40945		6.07		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.95892		132.95892	0.00000	132.97691	132.97691		6.40		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.27950		135.27950	0.00000	135.29827	135.29827		6.47		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.76069		134.76069	0.00000	134.78015	134.78015		6.68		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.37794		137.37794	0.00000	137.37794	137.37794		6.74		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		438.77400		438.77400	0.00000	438.77400	438.77400		0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		449.12500		449.12500	0.00000	446.71800	446.71800		0.00		0.00	0.00	0	245.00
IGOV	On 06/08/2026	Index Future	0.00		457.18300		457.18300	0.00000	454.70600	454.70600		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		465.25600		465.25600	0.00000	462.73600	462.73600		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		473.40600		473.40600	0.00000	470.83900	470.83900		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.69900		481.69900	0.00000	481.69900	481.69900		0.00		0.00	0.00	0	0.00
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	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		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	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	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	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	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	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	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	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	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	0.00
R187	On 05/02/2026	Bond Future	0.00		6.91000		105.28485	0.00000	6.91000	105.28485		0.31		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.72776		103.07127	0.00000	6.72822	103.07100		0.29		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.40910		101.17277	0.00000	6.42776	101.16615		0.22		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.06331		102.91467	0.00000	5.11883	102.90828		0.06		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	0.00
R188	On 05/02/2026	Bond Future	0.00		6.89000		108.58012	0.00000	6.89000	108.58012		0.94		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.81905		106.40584	0.00000	6.81950	106.40516		0.85		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.75052		105.39456	0.00000	6.75610	105.38781		0.88		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.67647		106.63231	0.00000	6.68302	106.62540		0.76		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	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
R202	On 05/02/2026	Bond Future	0.00		277.82000		277.82000	0.00000	277.82000	277.82000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		301.71483		301.71483	0.00000	301.77168	301.77168		0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		301.78843		301.78843	0.00000	301.82859	301.82859		0.00	0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		307.05689		307.05689	0.00000	307.09887	307.09887		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.95062		306.95062	0.00000	306.99306	306.99306		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.14567		312.14567	0.00000	312.14567	312.14567		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	0.00
R2030	On 05/02/2026	Bond Future	0.00		9.49000		95.37886	0.00000	9.49000	95.37886		2.49	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		7.19159		104.81333	0.00000	7.22717	104.69713		2.36	0.00	1,362,573.29	13	153,685.00
R2030	On 07/05/2026	Bond Future	7.21	Call	512.66000		0.51266	0.00000	463.13000	0.46313	512.660	2.32	0.52	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,774.19000		1.77419	0.00000	1,678.22000	1.67822	1,774.190	2.89	0.87	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	50.89000		0.05089	0.00000	62.29000	0.06229	50.890	3.11	(0.07)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.19802		102.67933	0.00000	7.23868	102.55475		2.47	0.00	0.00	0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	719.34000		0.71934	0.00000	665.63000	0.66563	719.340	2.43	0.51	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,835.91000		1.83591	0.00000	1,745.03000	1.74503	1,835.910	2.93	0.77	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	152.42000		0.15242	0.00000	171.24000	0.17124	152.420	3.25	(0.13)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.20616		104.44718	0.00000	7.25019	104.32081		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.22225		102.24479	0.00000	7.27077	102.11541		2.36	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.27607		103.95220	0.00000	7.27607	103.95220		2.20	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		10.16000		94.43043	0.00000	10.16000	94.43043		3.86	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		7.66411		103.66716	0.00000	7.68922	103.54805		3.82	0.00	15,757,408.32	152	167,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.69114		105.52188	0.00000	7.71905	105.39430		3.77	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.72781		103.18166	0.00000	7.75724	103.05223		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.77342		104.96337	0.00000	7.80483	104.83084		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.83701		102.56109	0.00000	7.83701	102.56109		3.71	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		10.49000		101.20977	0.00000	10.49000	101.20977		5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		7.77201		112.83933	0.00000	7.80242	112.66798		5.73	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.80215		114.85815	0.00000	7.83540	114.67678		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.84110		111.79669	0.00000	7.87601	111.61256		5.95	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.88822		113.72677	0.00000	7.92520	113.53860		6.13	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.88395		110.91981	0.00000	7.88395	110.91981		6.06	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		10.79000		93.09452	0.00000	10.79000	93.09452		4.94	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		8.09710		106.56931	0.00000	8.10679	106.50728		5.03	0.00	0.00	0	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,901.94000		1.90194	0.00000	1,864.71000	1.86471	1,901.940	5.67	0.66	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	341.85000		0.34185	0.00000	355.22000	0.35522	341.850	6.23	(0.19)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,499.43000		4.49943	0.00000	4,444.02000	4.44402	4,499.430	6.73	0.90	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	61.67000		0.06167	0.00000	63.33000	0.06333	61.670	7.53	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,324.27000		9.32427	0.00000	9,262.51000	9.26251	9,324.270	8.32	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,436.69000		9.43669	0.00000	9,374.91000	9.37491	9,436.690	8.35	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,717.21000		9.71721	0.00000	9,655.37000	9.65537	9,717.210	8.44	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.64000		0.00464	0.00000	4.63000	0.00463	4.640	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	4.26000		0.00426	0.00000	4.25000	0.00425	4.260	8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.43000		0.00343	0.00000	3.42000	0.00342	3.430	8.96	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.46000		0.00046	0.00000	0.45000	0.00045	0.460	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.42000		0.00042	0.00000	0.41000	0.00041	0.420	8.96	0.00	0.00	0	200.00

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 07/05/2026	Bond Future	10.71	Put	0.32	0.00032	0.00032	0.00000	0.32000	0.00032	0.320	8.96	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.13368		108.47610	0.00000	8.14482	108.40647		5.10	0.00	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,102.44	0.00000	2.10244	0.00000	2,192.12	2.19212	2,102.440	5.17	0.60	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,070.30	0.00000	4.07030	0.00000	4,106.83	4.10683	4,070.300	5.94	0.79	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,478.33	0.00000	4.47833	0.00000	4,505.06	4.50506	4,478.330	6.08	0.82	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,268.16	0.00000	6.26816	0.00000	6,259.22	6.25922	6,268.160	6.66	0.89	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	238.30	0.00000	0.23830	0.00000	290.83	0.29083	238.300	6.80	(0.10)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,751.56	0.00000	6.75156	0.00000	6,733.32	6.73332	6,751.560	6.82	0.91	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	177.12	0.00000	0.17712	0.00000	217.55	0.21755	177.120	7.08	(0.07)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	120.06	0.00000	0.12006	0.00000	149.23	0.14923	120.060	7.44	(0.05)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	105.85	0.00000	0.10585	0.00000	131.99	0.13199	105.850	7.56	(0.04)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	104.21	0.00000	0.10421	0.00000	129.95	0.12995	104.210	7.58	(0.04)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	56.36	0.00000	0.05636	0.00000	62.14	0.06214	56.360	8.19	(0.02)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	49.59	0.00000	0.04959	0.00000	49.42	0.04942	49.590	8.33	(0.02)	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.18060		105.84594	0.00000	8.19216	105.77544		5.25	0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,203.06	0.00000	1.20306	0.00000	1,292.50	1.29250	1,203.060	4.84	0.39	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,267.28	0.00000	1.26728	0.00000	1,409.87	1.40987	1,267.280	5.59	(0.36)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,510.50	0.00000	4.51050	0.00000	4,547.22	4.54722	4,510.500	6.10	0.76	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	654.49	0.00000	0.65449	0.00000	747.39	0.74739	654.490	6.36	(0.20)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	429.25	0.00000	0.42925	0.00000	488.58	0.48858	429.250	6.84	(0.13)	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	227.02	0.00000	0.22702	0.00000	262.15	0.26215	227.020	7.49	(0.07)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.23550		107.67410	0.00000	8.24771	107.60160		5.19	0.00	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.29905		104.97574	0.00000	8.29905	104.97574		5.35	0.00	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	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		11.20000		83.41368	0.00000	11.20000	83.41368		5.92	0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.40679		103.00012	0.00000	8.42182	102.89486		5.79	0.00	20,600,024.00		200	191,078.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,266.18	0.00000	4.26618	0.00000	4,242.47	4.24247	4,266.180	7.04	0.88	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,284.68	0.00000	7.28468	0.00000	7,206.20	7.20620	7,284.680	8.22	0.96	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	13.98	0.00000	0.01398	0.00000	21.34	0.02134	13.980	9.41	(0.01)	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,896.8900	0.00000	15.89689	0.00000	15,791.61	15.79161	15,896.890	10.32	1.00	0.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		10.32	0.00	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.45460		100.58313	0.00000	8.47111	100.46977		6.16	0.00	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,172.5200	0.00000	10.17252	0.00000	10,064.64	10.06464	10,172.520	9.28	0.95	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	44.42	0.00000	0.04442	0.00000	45.99	0.04599	44.420	10.16	(0.02)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	8.71	0.00000	0.00871	0.00000	9.06	0.00906	8.710	10.16	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.50287		102.31476	0.00000	8.51993	102.19983		6.17	0.00	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,858.26	0.00000	6.85826	0.00000	6,753.26	6.75326	6,858.260	7.95	0.83	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	276.64	0.00000	0.27664	0.00000	278.95	0.27895	276.640	9.18	(0.07)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	112.80	0.00000	0.11280	0.00000	113.19	0.11319	112.800	9.61	(0.03)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.55774		99.82492	0.00000	8.57558	99.70720		6.41	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,148.29	0.00000	2.14829	0.00000	2,073.93	2.07393	2,148.290	6.32	0.46	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,190.71	0.00000	1.19071	0.00000	1,194.41	1.19441	1,190.710	7.75	(0.25)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	726.05	0.00000	0.72605	0.00000	721.97	0.72197	726.050	8.51	(0.16)	0.00	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.62854		101.49134	0.00000	8.62854	101.49134		6.38	0.00	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	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		11.44000		100.28527	0.00000	11.44000	100.28527		5.69	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
R2038	On 07/05/2026	Bond Future	0.00		8.51327		118.67062	0.00000	8.54388	118.41808		5.94	0.00	0.00		0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.56126		120.79379	0.00000	8.59392	120.52940		6.11	0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.61563		117.39358	0.00000	8.64946	117.12504		6.22	0.00	0.00		0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.67648		119.42019	0.00000	8.71174	119.14600		6.24	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.54442		117.50619	0.00000	8.54442	117.50619		6.26	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		9.55000		105.98921	0.00000	9.55000	105.98921		6.18	0.00	0.00		0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.61864		110.77759	0.00000	8.66478	110.39982		6.33	0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.66719		112.75955	0.00000	8.71581	112.36818		6.47	0.00	0.00		0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.72165		109.72492	0.00000	8.77193	109.32722		6.79	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.78217		111.61926	0.00000	8.83439	111.21378		6.79	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.85313		108.50873	0.00000	8.85313	108.50873		7.11	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		11.49000		83.12039	0.00000	11.49000	83.12039		6.70	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.66428		105.15217	0.00000	8.72072	104.69710		6.57	0.00	16,088,282.01		153	57,661.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,261.43000		1.26143	0.00000	1,053.35000	1.05335	1,261.430	6.33	0.49	0.00		0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,764.3000		14.76430	0.00000	14,310.81000	14.31081	14,764.300	11.61	1.00	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.08000		0.00008	0.00000	0.10000	0.00010	0.080	11.73	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	11.73	0.00	0.00		0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.71476		102.52311	0.00000	8.77394	102.05354		7.03	0.00	0.00		0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.76518		104.28804	0.00000	8.82626	103.81074		7.07	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	9,088.61000		9.08861	0.00000	8,676.55000	8.67655	9,088.610	9.48	0.86	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	281.72000		0.28172	0.00000	309.04000	0.30904	281.720	10.88	(0.06)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	100.79000		0.10079	0.00000	111.51000	0.11151	100.790	11.03	(0.03)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.82159		101.58181	0.00000	8.88488	101.09545		7.40	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,680.35000		2.68035	0.00000	2,599.47000	2.59947	2,680.350	7.01	0.50	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,146.73000		1.14673	0.00000	1,380.40000	1.38040	1,146.730	8.68	(0.22)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	700.19000		0.70019	0.00000	848.18000	0.84818	700.190	9.59	(0.14)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.89171		103.27725	0.00000	8.89171	103.27725		7.41	0.00	0.00		0	0.00
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		9.79000		106.36547	0.00000	9.79000	106.36547		6.81	0.00	0.00		0	0.00
R2042	On 07/05/2026	Bond Future	0.00		8.77373		112.60702	0.00000	8.83016	112.08999		6.98	0.00	0.00		0	2,000.00
R2042	On 06/08/2026	Bond Future	0.00		8.82238		114.62170	0.00000	8.88142	114.08843		7.16	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.87619		111.49321	0.00000	8.93711	110.95107		7.54	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.93540		113.41796	0.00000	8.99845	112.86557		7.56	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.00380		110.21149	0.00000	9.00380	110.21149		7.94	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		11.56000		79.15268	0.00000	11.56000	79.15268		7.61	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		8.86935		101.36131	0.00000	8.92058	100.91278		7.47	0.00	33,145,148.37		327	110,372.00
R2044	On 07/05/2026	Bond Future	10.00	Put	71.63000		0.07163	0.00000	89.77000	0.08977	71.630	10.64	(0.03)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.91989		98.78969	0.00000	8.97343	98.32699		8.02	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.96996		100.49041	0.00000	9.02506	100.02003		8.08	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.02537		97.84374	0.00000	9.08228	97.36446		8.49	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.09261		99.47675	0.00000	9.09261	99.47675		8.54	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		11.46000		82.30752	0.00000	11.46000	82.30752		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
R2048	On 07/05/2026	Bond Future	0.00		8.85241		100.73127	0.00000	8.90357	100.24635		8.10	0.00	10,073,127.00		100	267,300.00
R2048	On 07/05/2026	Bond Future	8.30	Call	104.39000		0.10439	0.00000	70.57000	0.07057	104.390	7.08	0.07	0.00		0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	842.18000		0.84218	0.00000	808.05000	0.80805	842.180	7.26	0.35	0.00		0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	589.57000		0.58957	0.00000	862.09000	0.86209	589.570	8.76	(0.23)	0.00		0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.89506		102.53351	0.00000	8.94834	102.03380		8.34	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.94360		99.86435	0.00000	8.99836	99.35640		8.80	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.99729		101.58912	0.00000	9.05377	101.07156		8.86	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.05523		98.85218	0.00000	9.05523	98.85218		9.33	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		11.49000		105.33377	0.00000	11.49000	105.33377		8.10	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		8.73480		131.07821	0.00000	8.78591	130.42404		8.33	0.00	0.00		0	74,998.00
R2053	On 06/08/2026	Bond Future	0.00		8.77414		133.42330	0.00000	8.82732	132.74941		8.58	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.81735		129.86266	0.00000	8.87199	129.17753		9.06	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.86452		132.10459	0.00000	8.92080	131.40674		9.14	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.91867		128.45478	0.00000	8.91867	128.45478		9.63	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		10.93000		74.01184	0.00000	10.93000	74.01184		5.81	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		8.25419		87.34012	0.00000	8.26914	87.24917		5.89	0.00	0.00		0	41,701.00
R209	On 06/08/2026	Bond Future	0.00		8.29282		88.90277	0.00000	8.30922	88.80482		6.01	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.33767		87.28427	0.00000	8.35462	87.18495		6.21	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.38861		88.79171	0.00000	8.40633	88.68996		6.16	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,105.46000		1.10546	0.00000	1,169.83000	1.16983	1,105.460	5.54	0.35	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,113.90000		1.11390	0.00000	1,251.79000	1.25179	1,113.900	6.87	(0.28)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.45049		87.12733	0.00000	8.45049	87.12733		6.34	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		253.10000		253.10000	0.00000	253.10000	253.10000		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		260.85388		260.85388	0.00000	260.63671	260.63671		0.00	0.00	0.00		0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.58461		265.58461	0.00000	265.34762	265.34762		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.70164		266.70164	0.00000	266.46238	266.46238		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.37142		271.37142	0.00000	271.12592	271.12592		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		272.33428		272.33428	0.00000	272.33428	272.33428		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		9.89000		91.87020	0.00000	9.89000	91.87020		3.35	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		7.44314		99.61133	0.00000	7.46813	99.51304		3.23	0.00	0.00		0	69,337.00
R213	On 06/08/2026	Bond Future	0.00		7.45758		101.39362	0.00000	7.48582	101.28748		3.16	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.48745		99.59200	0.00000	7.51749	99.48437		3.16	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.52767		101.31252	0.00000	7.56011	101.20228		3.07	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.58277		99.45895	0.00000	7.58277	99.45895		3.05	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		11.26000		68.77512	0.00000	11.26000	68.77512		7.16	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		8.67659		83.32277	0.00000	8.73289	82.91923		7.32	0.00	0.00		0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.71833		84.81359	0.00000	8.77705	84.39774		7.53	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.76682		82.97973	0.00000	8.82726	82.55703		7.90	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		8.82093	84.41312	0.00000	8.88336	83.98244		7.94	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.88010	82.52992	0.00000	8.88010	82.52992		8.31	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 :												581,856,271.49		4,145	1,609,316.00
Grand Total:												581,856,271.49		4,145	1,609,316.00