

INTEREST RATE AND CURRENCY DERIVATIVES
DAILY MTM REPORT
DAILY SUMMARY FOR: 09/02/2026

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	1,299.06200	1,299.06200	0.00000	1,297.46800	1,297.46800			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,322.05900	1,322.05900	0.00000	1,320.43400	1,320.43400			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,345.10500	1,345.10500	0.00000	1,343.44200	1,343.44200			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,368.37700	1,368.37700	0.00000	1,366.67600	1,366.67600			0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027	Index Future	0.00	1,392.05200	1,392.05200	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	1,691.45000	1,691.45000	0.00000	1,686.51400	1,686.51400			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,721.39400	1,721.39400	0.00000	1,716.36700	1,716.36700			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,751.40000	1,751.40000	0.00000	1,746.27300	1,746.27300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,781.70100	1,781.70100	0.00000	1,776.47400	1,776.47400			0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027	Index Future	0.00	1,812.52600	1,812.52600	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	1,430.85800	1,430.85800	0.00000	1,427.27600	1,427.27600			0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026	Index Future	0.00	1,456.18800	1,456.18800	0.00000	1,452.54000	1,452.54000			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,481.57200	1,481.57200	0.00000	1,477.85000	1,477.85000			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,507.20400	1,507.20400	0.00000	1,503.40800	1,503.40800			0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027	Index Future	0.00	1,504.89500	1,504.89500	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	8.52521	95.65427	0.00000	8.57295	95.40692			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.58112	97.38903	0.00000	8.63112	97.13714			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.64935	95.29787	0.00000	8.70180	95.04128			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	8.72980	96.96524	0.00000	8.78493	96.70398			0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027	Bond Future	0.00	10.74196	86.49824	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	9.04735	95.81164	0.00000	9.08922	95.47424			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.09954	97.54912	0.00000	9.14274	97.20554			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.15710	94.98849	0.00000	9.20171	94.63866			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.22000	96.64936	0.00000	9.26609	96.29312			0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027	Bond Future	0.00	10.47303	85.61650	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	1,404.36900	1,404.36900	0.00000	1,400.79100	1,400.79100			0.00	14,043,690.00		1	643.00
GOVI	On	06/08/2026	GOVI	0.00	1,429.23000	1,429.23000	0.00000	1,425.58600	1,425.58600			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,454.14400	1,454.14400	0.00000	1,450.42600	1,450.42600			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,479.30200	1,479.30200	0.00000	1,475.51000	1,475.51000			0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027	GOVI	0.00	1,504.89500	1,504.89500	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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
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	0.00
I2029	On 07/05/2026	Bond Future	0.00		146.97	712	146.97712	0.00000	146.92895	146.92895		0.00		0.00		0	4,593.00
I2029	On 06/08/2026	Bond Future	0.00		149.64	275	149.64275	0.00000	149.59362	149.59362		0.00		0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.77	823	150.77823	0.00000	150.72784	150.72784		0.00		0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.41	895	153.41895	0.00000	153.36732	153.36732		0.00		0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		141.50	005	141.50005	0.00000	154.46233	154.46233		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	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	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.59	686	115.59686	0.00000	115.61050	115.61050		1.60		0.00		0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.27	869	115.27869	0.00000	115.29245	115.29245		1.60		0.00		0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.29	101	117.29101	0.00000	117.30474	117.30474		1.52		0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.89	380	116.89380	0.00000	116.90747	116.90747		1.51		0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		108.76	670	108.76670	0.00000	118.89039	118.89039		1.42		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	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	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	0.00
I2033	On 07/05/2026	Bond Future	0.00		145.17	694	145.17694	0.00000	145.00637	145.00637		0.00		0.00		0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		147.81	003	147.81003	0.00000	147.63613	147.63613		0.00		0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.81	119	148.81119	0.00000	148.63397	148.63397		0.00		0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.41	759	151.41759	0.00000	151.23692	151.23692		0.00		0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		139.55	246	139.55246	0.00000	152.20069	152.20069		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	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	0.00
I2038	On 07/05/2026	Bond Future	0.00		162.38	262	162.38262	0.00000	162.07133	162.07133		0.00		0.00	107,659,677.06	663	6,225.00
I2038	On 06/08/2026	Bond Future	0.00		163.13	542	163.13542	0.00000	162.81840	162.81840		0.00		0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.98	358	165.98358	0.00000	165.66063	165.66063		0.00		0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		166.66	536	166.66536	0.00000	166.33637	166.33637		0.00		0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		155.20	062	155.20062	0.00000	169.15842	169.15842		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	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	0.00
I2043	On 07/05/2026	Bond Future	0.00		126.59	091	126.59091	0.00000	126.45820	126.45820		4.04		0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		126.04	239	126.04239	0.00000	125.90718	125.90718		4.23		0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.24	243	128.24243	0.00000	128.10459	128.10459		4.24		0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.60	072	127.60072	0.00000	127.46012	127.46012		4.34		0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		118.70	872	118.70872	0.00000	129.62178	129.62178		4.34		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	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	0.00
I2046	On 07/05/2026	Bond Future	0.00		144.63	811	144.63811	0.00000	143.78742	143.78742		0.00		0.00		0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		147.26	140	147.26140	0.00000	146.39512	146.39512		0.00		0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		147.51	071	147.51071	0.00000	146.62920	146.62920		0.00		0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		150.09	369	150.09369	0.00000	149.19625	149.19625		0.00		0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		137.50	609	137.50609	0.00000	149.37051	149.37051		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	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	0.00
I2050	On 07/05/2026	Bond Future	0.00		147.96	137	147.96137	0.00000	147.97844	147.97844		0.00		0.00	14,796,137.00	100	17,275.00
I2050	On 06/08/2026	Bond Future	0.00		148.20	305	148.20305	0.00000	148.22018	148.22018		0.00		0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		150.79	067	150.79067	0.00000	150.80767	150.80767		0.00		0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.95	218	150.95218	0.00000	150.96920	150.96920		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		140.55311		140.55311	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		134.05168		134.05168	0.00000	133.38429	133.38429		6.07	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		133.63850		133.63850	0.00000	132.95892	132.95892		6.40	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.97140		135.97140	0.00000	135.27950	135.27950		6.47	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.46500		135.46500	0.00000	134.76069	134.76069		6.68	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		126.04230		126.04230	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		447.81700		447.81700	0.00000	449.12500	449.12500		0.00	0.00	13,434,510.00	3	248.00
IGOV	On 06/08/2026	Index Future	0.00		455.85200		455.85200	0.00000	457.18300	457.18300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		463.90500		463.90500	0.00000	465.25600	465.25600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		472.03500		472.03500	0.00000	473.40600	473.40600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.30700		480.30700	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		6.70046		103.08674	0.00000	6.72776	103.07127		0.29	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.36237		101.18936	0.00000	6.40910	101.17277		0.22	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		4.91444		102.93178	0.00000	5.06331	102.91467		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		6.80184		106.43213	0.00000	6.81905	106.40584		0.85	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.72982		105.41962	0.00000	6.75052	105.39456		0.88	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.65065		106.65952	0.00000	6.67647	106.63231		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		301.88224		301.88224	0.00000	301.71483	301.71483			0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		301.95923		301.95923	0.00000	301.78843	301.78843			0.00	0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		307.23133		307.23133	0.00000	307.05689	307.05689			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		307.12901		307.12901	0.00000	306.95062	306.95062			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		285.98321		285.98321	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		7.14837		104.95468	0.00000	7.19159	104.81333			2.36	0.00	252,940,778.80	2,410	153,469.00
R2030	On 07/05/2026	Bond Future	7.21	Call	581.75000		0.58175	0.00000	512.66000	0.51266	581.750		2.32	0.57	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,894.02000		1.89402	0.00000	1,774.19000	1.77419	1,894.020		2.89	0.89	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	38.57000		0.03857	0.00000	50.89000	0.05089	38.570		3.11	(0.06)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.15110		102.82333	0.00000	7.19802	102.67933			2.47	0.00	139,839,728.80	1,360	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	789.57000		0.78957	0.00000	719.34000	0.71934	789.570		2.43	0.54	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,943.70000		1.94370	0.00000	1,835.91000	1.83591	1,943.700		2.93	0.80	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	131.01000		0.13101	0.00000	152.42000	0.15242	131.010		3.25	(0.11)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.15513		104.59389	0.00000	7.20616	104.44718			2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.16629		102.39426	0.00000	7.22225	102.24479			2.36	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		11.04415		95.18687	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		7.63742		103.79394	0.00000	7.66411	103.66716			3.82	0.00	109,917,782.46	1,059	167,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.66292		105.65108	0.00000	7.69114	105.52188			3.77	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.69792		103.31332	0.00000	7.72781	103.18166			3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.74168		105.09751	0.00000	7.77342	104.96337			3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		10.14052		93.75900	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		7.74540		112.98953	0.00000	7.77201	112.83933			5.73	0.00	2,598,759.19	23	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.77415		115.01118	0.00000	7.80215	114.85815			6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.81159		111.95263	0.00000	7.84110	111.79669			5.95	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.85705		113.88570	0.00000	7.88822	113.72677			6.13	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		10.01286		101.04290	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		8.04980		106.87277	0.00000	8.09710	106.56931			5.03	0.00	110,720,189.72	1,036	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,091.61000		2.09161	0.00000	1,901.94000	1.90194	2,091.610		5.67	0.70	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	275.31000		0.27531	0.00000	341.85000	0.34185	275.310		6.23	(0.16)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,763.67000		4.76367	0.00000	4,499.43000	4.49943	4,763.670		6.73	0.91	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	46.31000		0.04631	0.00000	61.67000	0.06167	46.310		7.53	(0.03)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,622.18000		9.62218	0.00000	9,324.27000	9.32427	9,622.180		8.32	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,734.84000		9.73484	0.00000	9,436.69000	9.43669	9,734.840		8.35	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,015.92000		10.01592	0.00000	9,717.21000	9.71721	10,015.920		8.44	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	3.16000		0.00316	0.00000	4.64000	0.00464	3.160		8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	2.89000		0.00289	0.00000	4.26000	0.00426	2.890		8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	2.30000		0.00230	0.00000	3.43000	0.00343	2.300		8.96	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.28000		0.00028	0.00000	0.46000	0.00046	0.280		8.96	0.00	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 07/05/2026	Bond Future	10.66	Put	0.25000	0.00025	0.00000	0.42000	0.00042	0.250	8.96	0.00	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.19000	0.00019	0.00000	0.32000	0.00032	0.190	8.96	0.00	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.08437	108.78504	0.00000	8.13368	108.47610		5.10	0.00	0.00	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,281.44000	2.28144	0.00000	2,102.44000	2.10244	2,281.440	5.17	0.64	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,307.52000	4.30752	0.00000	4,070.30000	4.07030	4,307.520	5.94	0.81	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,723.39000	4.72339	0.00000	4,478.33000	4.47833	4,723.390	6.08	0.83	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,538.06000	6.53806	0.00000	6,268.16000	6.26816	6,538.060	6.66	0.90	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	203.46000	0.20346	0.00000	238.30000	0.23830	203.460	6.80	(0.08)	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,026.15000	7.02615	0.00000	6,751.56000	6.75156	7,026.150	6.82	0.92	0.00	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	150.35000	0.15035	0.00000	177.12000	0.17712	150.350	7.08	(0.06)	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	101.18000	0.10118	0.00000	120.06000	0.12006	101.180	7.44	(0.04)	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	89.00000	0.08900	0.00000	105.85000	0.10585	89.000	7.56	(0.04)	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	87.60000	0.08760	0.00000	104.21000	0.10421	87.600	7.58	(0.04)	0.00	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	46.91000	0.04691	0.00000	56.36000	0.05636	46.910	8.19	(0.02)	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	41.19000	0.04119	0.00000	49.59000	0.04959	41.190	8.33	(0.02)	0.00	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.12915	106.16047	0.00000	8.18060	105.84594		5.25	0.00	0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,321.57000	1.32157	0.00000	1,203.06000	1.20306	1,321.570	4.84	0.42	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,148.53000	1.14853	0.00000	1,267.28000	1.26728	1,148.530	5.59	(0.33)	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,742.42000	4.74242	0.00000	4,510.50000	4.51050	4,742.420	6.10	0.78	0.00	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	586.21000	0.58621	0.00000	654.49000	0.65449	586.210	6.36	(0.18)	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	382.09000	0.38209	0.00000	429.25000	0.42925	382.090	6.84	(0.12)	0.00	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	200.28000	0.20028	0.00000	227.02000	0.22702	200.280	7.49	(0.07)	0.00	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.18170	107.99435	0.00000	8.23550	107.67410		5.19	0.00	0.00	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		9.90848	96.18422	0.00000	8.29905	104.97574		5.35	0.00	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	0.00	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	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.35964	103.33127	0.00000	8.40679	103.00012		5.79	0.00	4,029,919.53			39	191,078.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,548.94000	4.54894	0.00000	4,266.18000	4.26618	4,548.940	7.04	0.90	0.00	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,600.30000	7.60030	0.00000	7,284.68000	7.28468	7,600.300	8.22	0.97	0.00	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	9.86000	0.00986	0.00000	13.98000	0.01398	9.860	9.41	(0.01)	0.00	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,227.78000	16.22778	0.00000	15,896.89000	15.89689	16,227.780	10.32	1.00	0.00	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		10.32	0.00	0.00	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.40564	100.92030	0.00000	8.45460	100.58313		6.16	0.00	0.00	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,488.39000	10.48839	0.00000	10,172.52000	10.17252	10,488.390	9.28	0.96	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	36.86000	0.03686	0.00000	44.42000	0.04442	36.860	10.16	(0.01)	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	6.92000	0.00692	0.00000	8.71000	0.00871	6.920	10.16	0.00	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.45208	102.65796	0.00000	8.50287	102.31476		6.17	0.00	0.00	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,134.81000	7.13481	0.00000	6,858.26000	6.85826	7,134.810	7.95	0.84	0.00	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	246.36000	0.24636	0.00000	276.64000	0.27664	246.360	9.18	(0.07)	0.00	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	98.84000	0.09884	0.00000	112.80000	0.11280	98.840	9.61	(0.03)	0.00	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.50495	100.17433	0.00000	8.55774	99.82492		6.41	0.00	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,303.60000	2.30360	0.00000	2,148.29000	2.14829	2,303.600	6.32	0.49	0.00	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,096.32000	1.09632	0.00000	1,190.71000	1.19071	1,096.320	7.75	(0.23)	0.00	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	664.69000	0.66469	0.00000	726.05000	0.72605	664.690	8.51	(0.15)	0.00	0.00	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		10.00686	93.09079	0.00000	8.62854	101.49134		6.38	0.00	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	0.00	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 05/02/2026	Bond Future	0.00		11.44000		100.28527	0.00000	11.44000	100.28527			5.69	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.46090		119.10444	0.00000	8.51327	118.67062			5.94	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.50693		121.23545	0.00000	8.56126	120.79379			6.11	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.55924		117.84312	0.00000	8.61563	117.39358			6.22	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.61789		119.87777	0.00000	8.67648	119.42019			6.24	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		10.11005		106.17599	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		8.57670		111.12255	0.00000	8.61864	110.77759			6.33	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.62377		113.11074	0.00000	8.66719	112.75955			6.47	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.67667		110.08242	0.00000	8.72165	109.72492			6.79	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.73553		111.98320	0.00000	8.78217	111.61926			6.79	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		10.13200		99.33193	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		8.63790		105.36585	0.00000	8.66428	105.15217			6.57	0.00	0.00	0	57,661.00
R2040	On 07/05/2026	Bond Future	8.65 Call		1,347.21000		1.34721	0.00000	1,261.43000	1.26143	1,347.210		6.33	0.52	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70 Call		14,976.13000		14.97613	0.00000	14,764.30000	14.76430	14,976.130		11.61	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72 Put		0.05000		0.00005	0.00000	0.08000	0.00008	0.050		11.73	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22 Put		0.00000		0.00000	0.00000	0.01000	0.00001			11.73	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.68747		102.74068	0.00000	8.71476	102.52311			7.03	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.73696		104.50963	0.00000	8.76518	104.28804			7.07	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call		9,269.15000		9.26915	0.00000	9,088.61000	9.08861	9,269.150		9.48	0.87	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put		261.41000		0.26141	0.00000	281.72000	0.28172	261.410		10.88	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put		92.07000		0.09207	0.00000	100.79000	0.10079	92.070		11.03	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.79237		101.80746	0.00000	8.82159	101.58181			7.40	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call		2,781.94000		2.78194	0.00000	2,680.35000	2.68035	2,781.940		7.01	0.51	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put		1,087.77000		1.08777	0.00000	1,146.73000	1.14673	1,087.770		8.68	(0.21)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put		661.40000		0.66140	0.00000	700.19000	0.70019	661.400		9.59	(0.13)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.11279		94.59106	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		8.73705		112.94500	0.00000	8.77373	112.60702			6.98	0.00	2,371,845.00	21	2,021.00
R2042	On 06/08/2026	Bond Future	0.00		8.78451		114.96574	0.00000	8.82238	114.62170			7.16	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.83707		111.84341	0.00000	8.87619	111.49321			7.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.89494		113.77459	0.00000	8.93540	113.41796			7.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.15660		100.87258	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		8.82761		101.72902	0.00000	8.86935	101.36131			7.47	0.00	0.00	0	110,372.00
R2044	On 07/05/2026	Bond Future	10.00 Put		54.52000		0.05452	0.00000	71.63000	0.07163	54.520		10.64	(0.03)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.87684		99.16410	0.00000	8.91989	98.78969			8.02	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.92561		100.87146	0.00000	8.96996	100.49041			8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.97962		98.23159	0.00000	9.02537	97.84374			8.49	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.14525		91.26555	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

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		11.46000		82.30752	0.00000	11.46000	82.30752			7.88	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		8.81592		101.07945	0.00000	8.85241	100.73127			8.10	0.00	1,577,445,896.70	15,606	282,857.00
R2048	On 07/05/2026	Bond Future	8.30	Call	121.54000	0.12154	0.00000	104.39000	0.10439	121.540	7.08	0.08	0.00			0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	947.17000	0.94717	0.00000	842.18000	0.84218	947.170	7.26	0.38	0.00			0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	493.68000	0.49368	0.00000	589.57000	0.58957	493.680	8.76	(0.20)	0.00			0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.85752		102.88801	0.00000	8.89506	102.53351			8.34	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.90497		100.22519	0.00000	8.94360	99.86435			8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.95749		101.95644	0.00000	8.99729	101.58912			8.86	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		10.02710		90.61367	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	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		8.69325		131.61411	0.00000	8.73480	131.07821			8.33	0.00	0.00	0	74,998.00
R2053	On 06/08/2026	Bond Future	0.00		8.73141		133.96906	0.00000	8.77414	133.42330			8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.77341		130.41808	0.00000	8.81735	129.86266			9.06	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.81930		132.66993	0.00000	8.86452	132.10459			9.14	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.85777		117.72058	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	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		8.20714		87.62713	0.00000	8.25419	87.34012			5.89	0.00	2,453,559.64	28	41,729.00
R209	On 06/08/2026	Bond Future	0.00		8.24404		89.19494	0.00000	8.29282	88.90277			6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.28705		87.58175	0.00000	8.33767	87.28427			6.21	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.33603		89.09453	0.00000	8.38861	88.79171			6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,206.23000	1.20623	0.00000	1,105.46000	1.10546	1,206.230	5.54	0.37	0.00			0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,022.14000	1.02214	0.00000	1,113.90000	1.11390	1,022.140	6.87	(0.27)	0.00			0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.81325		79.87337	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	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	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	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	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		260.87544		260.87544	0.00000	260.85388	260.85388			0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.60675		265.60675	0.00000	265.58461	265.58461			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.72482		266.72482	0.00000	266.70164	266.70164			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.39564		271.39564	0.00000	271.37142	271.37142			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		249.35293		249.35293	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	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		7.41633		99.71691	0.00000	7.44314	99.61133			3.23	0.00	0.00	0	69,337.00
R213	On 06/08/2026	Bond Future	0.00		7.42901		101.50114	0.00000	7.45758	101.39362			3.16	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.45689		99.70164	0.00000	7.48745	99.59200			3.16	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.49482		101.42430	0.00000	7.52767	101.31252			3.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		10.35111		91.02671	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	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	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		8.63492		83.62323	0.00000	8.67659	83.32277			7.32	0.00	0.00	0	39,563.00

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 06/08/2026	Bond Future	0.00		8.67539	85.11955	0.00000	8.71833	84.81359		7.53	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.72257	83.29113	0.00000	8.76682	82.97973		7.90	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.77527	84.73010	0.00000	8.82093	84.41312		7.94	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.94167	75.70488	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 :											2,352,252,473.90		22,349 1,626,683.00		
Grand Total:											2,352,252,473.90		22,349 1,626,683.00		