

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2026

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	1,300.53500	1,300.53500	0.00000	1,300.07800	1,300.07800		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,323.56000	1,323.56000	0.00000	1,323.09400	1,323.09400		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,346.63800	1,346.63800	0.00000	1,346.16100	1,346.16100		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,369.94200	1,369.94200	0.00000	1,369.45400	1,369.45400		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,392.93200	1,392.93200	0.00000	1,393.15000	1,393.15000		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	1,700.01100	1,700.01100	0.00000	1,698.12900	1,698.12900		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,730.10900	1,730.10900	0.00000	1,728.19200	1,728.19200		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,760.27500	1,760.27500	0.00000	1,758.32100	1,758.32100		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,790.73800	1,790.73800	0.00000	1,788.74600	1,788.74600		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,820.78900	1,820.78900	0.00000	1,819.69700	1,819.69700		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	1,439.01000	1,439.01000	0.00000	1,436.73100	1,436.73100		0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026			Index Future	0.00	1,464.48700	1,464.48700	0.00000	1,462.16600	1,462.16600		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,490.02200	1,490.02200	0.00000	1,487.65700	1,487.65700		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,515.80700	1,515.80700	0.00000	1,513.39900	1,513.39900		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,541.24500	1,541.24500	0.00000	1,539.58600	1,539.58600		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	07/05/2026			Bond Future	0.00	8.45461	96.02156	0.00000	8.46187	95.98371		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.50713	97.76331	0.00000	8.51477	97.72458		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.57164	95.67963	0.00000	8.57979	95.63950		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.64797	97.35469	0.00000	8.65669	97.31310		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	8.73738	95.21385	0.00000	10.65840	86.84093		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	07/05/2026			Bond Future	0.00	8.93680	96.71093	0.00000	8.96945	96.44406		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	8.98548	98.46503	0.00000	9.01918	98.19309		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.03930	95.92138	0.00000	9.07415	95.64401		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.09829	97.59956	0.00000	9.13436	97.31652		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.16721	94.99047	0.00000	10.37720	86.25715		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	1,412.57200	1,412.57200	0.00000	1,410.24200	1,410.24200		0.00	0.00	0.00	0	643.00
GOVI	On	06/08/2026			GOVI	0.00	1,437.58100	1,437.58100	0.00000	1,435.20800	1,435.20800		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,462.64700	1,462.64700	0.00000	1,460.22900	1,460.22900		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,487.95900	1,487.95900	0.00000	1,485.49600	1,485.49600		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,512.92900	1,512.92900	0.00000	1,511.20000	1,511.20000		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	07/05/2026			Bond Future	0.00	147.05870	147.05870	0.00000	146.82690	146.82690		0.00	0.00	0.00	0	4,593.00
I2029	On	06/08/2026			Bond Future	0.00	149.72634	149.72634	0.00000	149.48997	149.48997		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 05/11/2026	Bond Future	0.00		150.86540		150.86540	0.00000	150.62370	150.62370		0.00	0.00	0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.50913		153.50913	0.00000	153.26208	153.26208		0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		154.61896		154.61896	0.00000	141.38242	141.38242		0.00	0.00	0.00		0	0.00
I2029	On 31/03/2029	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
I2031	On 07/05/2026	Bond Future	0.00		115.64475		115.64475	0.00000	115.42951	115.42951		1.60	0.00	0.00		0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.32860		115.32860	0.00000	115.10904	115.10904		1.60	0.00	0.00		0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.34293		117.34293	0.00000	117.11869	117.11869		1.52	0.00	0.00		0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.94941		116.94941	0.00000	116.72000	116.72000		1.51	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		118.93324		118.93324	0.00000	108.62592	108.62592		1.42	0.00	0.00		0	0.00
I2031	On 31/01/2031	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
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		145.29552		145.29552	0.00000	145.15973	145.15973		0.00	0.00	0.00		0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		147.93123		147.93123	0.00000	147.79252	147.79252		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.93659		148.93659	0.00000	148.79429	148.79429		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.54673		151.54673	0.00000	151.40082	151.40082		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.51840		152.51840	0.00000	139.56486	139.56486		0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		163.88240		163.88240	0.00000	162.19885	162.19885		0.00	0.00	1,966,588.80		12	6,225.00
I2038	On 06/08/2026	Bond Future	0.00		164.66359		164.66359	0.00000	162.94909	162.94909		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		167.54018		167.54018	0.00000	165.79450	165.79450		0.00	0.00	0.00		0	0.00
I2038	On 04/02/2027	Bond Future	0.00		168.25233		168.25233	0.00000	166.47440	166.47440		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		171.10869		171.10869	0.00000	155.05236	155.05236		0.00	0.00	0.00		0	0.00
I2038	On 31/01/2038	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
I2043	On 07/05/2026	Bond Future	0.00		127.71729		127.71729	0.00000	126.87149	126.87149		4.04	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		127.19062		127.19062	0.00000	126.32892	126.32892		4.23	0.00	0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		129.41204		129.41204	0.00000	128.53438	128.53438		4.24	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		128.79397		128.79397	0.00000	127.89947	127.89947		4.34	0.00	0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		130.97841		130.97841	0.00000	119.01075	119.01075		4.34	0.00	0.00		0	0.00
I2043	On 31/01/2043	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
I2046	On 07/05/2026	Bond Future	0.00		145.00540		145.00540	0.00000	144.40370	144.40370		0.00	0.00	0.00		0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		147.63566		147.63566	0.00000	147.02268	147.02268		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		147.89416		147.89416	0.00000	147.26924	147.26924		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		150.48537		150.48537	0.00000	149.84827	149.84827		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.68692		150.68692	0.00000	137.30635	137.30635		0.00	0.00	0.00		0	0.00
I2046	On 31/03/2046	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
I2050	On 07/05/2026	Bond Future	0.00		150.84261		150.84261	0.00000	148.19815	148.19815		0.00	0.00	15,084,261.00		100	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		151.13750		151.13750	0.00000	148.44469	148.44469		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		153.77796		153.77796	0.00000	151.03674	151.03674		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		153.99436		153.99436	0.00000	151.20374	151.20374		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		156.60844		156.60844	0.00000	140.81509	140.81509		0.00	0.00	0.00		0	0.00
I2050	On 31/12/2050	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
I2058	On 07/05/2026	Bond Future	0.00		135.36860		135.36860	0.00000	134.03599	134.03599		6.07	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		134.98058		134.98058	0.00000	133.62351	133.62351		6.40	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.33820		137.33820	0.00000	135.95629	135.95629		6.47	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.85915		136.85915	0.00000	135.45161	135.45161		6.68	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.18050		139.18050	0.00000	126.05442	126.05442		6.74	0.00	0.00		0	0.00
I2058	On 31/01/2058	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
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

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
IGOV	On 07/05/2026	Index Future	0.00		450.78000		450.78000	0.00000	447.65600	447.65600		0.00		0.00	0.00	0	248.00
IGOV	On 06/08/2026	Index Future	0.00		458.87000		458.87000	0.00000	455.68900	455.68900		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		466.97800		466.97800	0.00000	463.73900	463.73900		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		475.16400		475.16400	0.00000	471.86800	471.86800		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.24100		483.24100	0.00000	480.13900	480.13900		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 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 07/05/2026	Bond Future	0.00		6.69776		103.08827	0.00000	6.67335	103.10211		0.29		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.35692		101.19130	0.00000	6.31599	101.20583		0.22		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		4.88893		102.93471	0.00000	4.76665	102.94878		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 07/05/2026	Bond Future	0.00		6.77996		106.46556	0.00000	6.77888	106.46721		0.85		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.70332		105.45171	0.00000	6.70222	105.45304		0.88		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.61697		106.69504	0.00000	6.61631	106.69573		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
R202	On 07/05/2026	Bond Future	0.00		303.56859		303.56859	0.00000	301.84715	301.84715		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		303.67807		303.67807	0.00000	301.92434	301.92434		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		308.98307		308.98307	0.00000	307.19661	307.19661		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.91699		308.91699	0.00000	307.09626	307.09626		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.16102		314.16102	0.00000	286.00817	286.00817		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 07/05/2026	Bond Future	0.00		7.13171		105.00924	0.00000	7.13747	104.99037		2.36		0.00	311,877,442.80	2,970	152,679.00
R2030	On 07/05/2026	Bond Future	7.21	Call	607.95000		0.60795	0.00000	599.60000	0.59960	607.950	2.32		0.59	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,940.02000		1.94002	0.00000	1,924.50000	1.92450	1,940.020	2.89		0.90	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	33.64000		0.03364	0.00000	35.60000	0.03560	33.640	3.11		(0.05)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.13293		102.87916	0.00000	7.13926	102.85970		2.47		0.00	0.00	0	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	816.45000		0.81645	0.00000	807.59000	0.80759	816.450	2.43		0.56	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,985.01000		1.98501	0.00000	1,971.05000	1.97105	1,985.010	2.93		0.80	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 06/08/2026	Bond Future	8.06	Put	122.30	0000	0.12230	0.00000	125.67	0000	0.12567	122.300	3.25	(0.11)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.13506		104.65166	0.00000	7.14218		104.63116		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.14394		102.45404	0.00000	7.15202		102.43242		2.36	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.18901		104.16666	0.00000	11.01931		95.24149		2.20	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 07/05/2026	Bond Future	0.00		7.59396		104.00081	0.00000	7.60549		103.94588		3.82	0.00	12,168,094.77	117	167,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.61697		105.86188	0.00000	7.62919		105.80577		3.77	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.64911		103.52878	0.00000	7.66220		103.47094		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.68968		105.31773	0.00000	7.70374		105.25813		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.74756		102.92316	0.00000	10.09366		93.92847		3.71	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/05/2026	Bond Future	0.00		7.69675		113.26481	0.00000	7.71356		113.16960		5.73	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.72295		115.29169	0.00000	7.74067		115.19450		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.75753		112.23904	0.00000	7.77632		112.13938		5.95	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.79983		114.17821	0.00000	7.81981		114.07596		6.13	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.85783		111.04846	0.00000	9.96738		101.24187		6.06	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/05/2026	Bond Future	0.00		7.98042		107.31995	0.00000	7.99736		107.21054		5.03	0.00	0.00	0	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,406.76	0000	2.40676	0.00000	2,330.24	0000	2.33024	2,406.760	5.67	0.76	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	203.51	0000	0.20351	0.00000	221.66	0000	0.22166	203.510	6.23	(0.13)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	5,171.01	0000	5.17101	0.00000	5,071.82	0000	5.07182	5,171.010	6.73	0.93	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	32.05	0000	0.03205	0.00000	35.80	0000	0.03580	32.050	7.53	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	10,064.62	0000	10.06462	0.00000	9,956.49	0000	9.95649	10,064.620	8.32	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	10,177.51	0000	10.17751	0.00000	10,069.32	0000	10.06932	10,177.510	8.35	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,459.11	0000	10.45911	0.00000	10,350.78	0000	10.35078	10,459.110	8.44	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	2.01	0000	0.00201	0.00000	2.32	0000	0.00232	2.010	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1.83	0000	0.00183	0.00000	2.12	0000	0.00212	1.830	8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1.44	0000	0.00144	0.00000	1.68	0000	0.00168	1.440	8.96	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.16	0000	0.00016	0.00000	0.19	0000	0.00019	0.160	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.14	0000	0.00014	0.00000	0.17	0000	0.00017	0.140	8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.11	0000	0.00011	0.00000	0.13	0000	0.00013	0.110	8.96	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.01200		109.24058	0.00000	8.02970		109.12893		5.10	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,572.65	0000	2.57265	0.00000	2,501.48	0000	2.50148	2,572.650	5.17	0.68	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,677.30	0000	4.67730	0.00000	4,587.11	0000	4.58711	4,677.300	5.94	0.84	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	5,103.27	0000	5.10327	0.00000	5,010.61	0000	5.01061	5,103.270	6.08	0.86	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,949.07	0000	6.94907	0.00000	6,848.76	0000	6.84876	6,949.070	6.66	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	164.04	0000	0.16404	0.00000	174.12	0000	0.17412	164.040	6.80	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,442.84	0000	7.44284	0.00000	7,341.13	0000	7.34113	7,442.840	6.82	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	120.61	0000	0.12061	0.00000	128.27	0000	0.12827	120.610	7.08	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	80.66	0000	0.08066	0.00000	86.00	0000	0.08600	80.660	7.44	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	70.83	0000	0.07083	0.00000	75.57	0000	0.07557	70.830	7.56	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	69.70	0000	0.06970	0.00000	74.37	0000	0.07437	69.700	7.58	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	37.06	0000	0.03706	0.00000	39.68	0000	0.03968	37.060	8.19	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	32.50	0000	0.03250	0.00000	34.82	0000	0.03482	32.500	8.33	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.05355		106.62485	0.00000	8.07212		106.51053		5.25	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,519.92	0000	1.51992	0.00000	1,470.99	0000	1.47099	1,519.920	4.84	0.46	0.00	0	600.00

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	
R2035	On 05/11/2026	Bond Future	8.47	Put	994.95	000	0.99	495	0.00	0000	1,033.02	000	1.03	302	994.950	5.59	(0.30)	0.00		0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	5,102.87	000	5.10	287	0.00	0000	5,014.53	000	5.01	453	5,102.870	6.10	0.80	0.00		0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	501.44	000	0.50	144	0.00	0000	522.73	000	0.52	273	501.440	6.36	(0.16)	0.00		0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	324.88	000	0.32	488	0.00	0000	339.39	000	0.33	939	324.880	6.84	(0.11)	0.00		0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	168.89	000	0.16	889	0.00	0000	176.97	000	0.17	697	168.890	7.49	(0.06)	0.00		0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.10254		108.46	786	0.00	0000	8.12207		108.35	078		5.19	0.00	0.00		0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		8.15984		105.78	458	0.00	0000	9.84022		96.53	708		5.35	0.00	0.00		0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2037	On 07/05/2026	Bond Future	0.00		8.25931		104.04	076	0.00	0000	8.28147		103.88	349		5.79	0.00	31,212,228.00		300	191,278.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	5,192.81	000	5.19	281	0.00	0000	5,049.58	000	5.04	958	5,192.810	7.04	0.93	0.00		0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	8,291.33	000	8.29	133	0.00	0000	8,138.11	000	8.13	811	8,291.330	8.22	0.98	0.00		0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	5.55	000	0.00	555	0.00	0000	6.52	000	0.00	652	5.550	9.41	0.00	0.00		0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	16,937.0500		16.93	705	0.00	0000	16,779.83	000	16.77	983	16,937.050	10.32	1.00	0.00		0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	000	0.00	000	0.00	0000	0.00	000	0.00	000		10.32	0.00	0.00		0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.30146		101.64	277	0.00	0000	8.32449		101.48	247		6.16	0.00	0.00		0	2,639.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	11,179.70000		11.17	970	0.00	0000	11,026.46	000	11.02	646	11,179.700	9.28	0.97	0.00		0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	26.62	000	0.02	662	0.00	0000	28.98	000	0.02	898	26.620	10.16	(0.01)	0.00		0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	4.69	000	0.00	469	0.00	0000	5.20	000	0.00	520	4.690	10.16	0.00	0.00		0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.34394		103.39	390	0.00	0000	8.36792		103.23	009		6.17	0.00	0.00		0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	7,756.84	000	7.75	684	0.00	0000	7,618.38	000	7.61	838	7,756.840	7.95	0.87	0.00		0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	197.63	000	0.19	763	0.00	0000	208.68	000	0.20	868	197.630	9.18	(0.06)	0.00		0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	77.47	000	0.07	747	0.00	0000	82.35	000	0.08	235	77.470	9.61	(0.02)	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.39251		100.92	395	0.00	0000	8.41752		100.75	658		6.41	0.00	0.00		0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	2,678.06	000	2.67	806	0.00	0000	2,593.32	000	2.59	332	2,678.060	6.32	0.53	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	925.57	000	0.92	557	0.00	0000	963.50	000	0.96	350	925.570	7.75	(0.20)	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	557.16	000	0.55	716	0.00	0000	581.24	000	0.58	124	557.160	8.51	(0.13)	0.00		0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.45655		102.61	047	0.00	0000	9.90940		93.65	310		6.38	0.00	0.00		0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		8.36044		119.94	287	0.00	0000	8.37752		119.79	974		5.94	0.00	0.00		0	3,814.00	
R2038	On 06/08/2026	Bond Future	0.00		8.40270		122.08	923	0.00	0000	8.42044		121.94	331		6.11	0.00	0.00		0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.45099		118.71	282	0.00	0000	8.46950		118.56	348		6.22	0.00	0.00		0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.50535		120.76	371	0.00	0000	8.52468		120.61	088		6.24	0.00	0.00		0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.57063		117.30	297	0.00	0000	10.00564		106.88	285		6.26	0.00	0.00		0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2039	On 07/05/2026	Bond Future	0.00		8.47639		111.95	381	0.00	0000	8.49347		111.81	165		6.33	0.00	0.00		0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.51990		113.95	726	0.00	0000	8.53761		113.81	228		6.47	0.00	0.00		0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.56903		110.94	460	0.00	0000	8.58746		110.79	631		6.79	0.00	0.00		0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.62388		112.86	137	0.00	0000	8.64307		112.70	973		6.79	0.00	0.00		0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		8.68876		109.77	361	0.00	0000	10.02876		100.03	118		7.11	0.00	0.00		0	0.00	
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	100.00	000		0.00	0.00	0.00		0	0.00	
R2040	On 07/05/2026	Bond Future	0.00		8.52745		106.26	733	0.00	0000	8.55996		106.00	084		6.57	0.00	1,381,475.29		13	57,661.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	1,849.08	000	1.84	908	0.00	0000	1,693.43	000	1.69	343	1,849.080	6.33	0.63	0.00		0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	15,874.92000		15.87	492	0.00	0000	15,609.17	000	15.60	917	15,874.920	11.61	1.00	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.02	000	0.00	002	0.00	0000	0.03	000	0.00	003	0.020	11.73	0.00	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	000	0.00	000	0.00	0000	0.00	000	0.00	000		11.73	0.00	0.00		0	1,460.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2040	On 06/08/2026	Bond Future	0.00		8.57322		103.65859	0.00000	8.60686	103.38712			7.03	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.61885		105.44438	0.00000	8.65369	105.16741			7.07	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,082.51000		10.08251	0.00000	9,840.48000	9.84048	10,082.510		9.48	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	206.68000		0.20668	0.00000	222.56000	0.22256	206.680		10.88	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	70.28000		0.07028	0.00000	76.57000	0.07657	70.280		11.03	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.67009		102.75939	0.00000	8.70621	102.47691			7.40	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,283.48000		3.28348	0.00000	3,130.97000	3.13097	3,283.480		7.01	0.56	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	895.80000		0.89580	0.00000	951.06000	0.95106	895.800		8.68	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	541.57000		0.54157	0.00000	576.16000	0.57616	541.570		9.59	(0.11)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.73470		104.47625	0.00000	10.01677	95.23513			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 07/05/2026	Bond Future	0.00		8.62667		113.97119	0.00000	8.65918	113.66751			6.98	0.00	0.00	0	2,761.00
R2042	On 06/08/2026	Bond Future	0.00		8.67053		116.01071	0.00000	8.70411	115.70136			7.16	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.71931		112.90744	0.00000	8.75405	112.59199			7.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.77317		114.85815	0.00000	8.80916	114.53628			7.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.83588		111.67774	0.00000	10.06051	101.60508			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 07/05/2026	Bond Future	0.00		8.71747		102.70916	0.00000	8.74989	102.41916			7.47	0.00	2,206,706,302.60	21,485	123,369.00
R2044	On 07/05/2026	Bond Future	10.00	Put	30.86000		0.03086	0.00000	37.27000	0.03727	30.860		10.64	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.76327		100.16207	0.00000	8.79671	99.86667			8.02	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.80859		101.88753	0.00000	8.84309	101.58636			8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.85888		99.26622	0.00000	8.89452	98.95914			8.49	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.92068		100.92474	0.00000	10.05022	91.96316			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 07/05/2026	Bond Future	0.00		8.70098		102.18888	0.00000	8.73839	101.82565			8.10	0.00	321,894,972.00	3,150	284,007.00
R2048	On 07/05/2026	Bond Future	8.30	Call	229.14000		0.22914	0.00000	188.81000	0.18881	229.140		7.08	0.13	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,424.30000		1.42430	0.00000	1,256.20000	1.25620	1,424.300		7.26	0.51	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	297.30000		0.29730	0.00000	355.34000	0.35534	297.300		8.76	(0.13)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.73930		104.01758	0.00000	8.77778	103.64770			8.34	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.78332		101.37520	0.00000	8.82296	100.99816			8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.83216		103.12737	0.00000	8.87304	102.74304			8.86	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.88511		100.41792	0.00000	9.93235	91.36709			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 07/05/2026	Bond Future	0.00		8.57859		133.11225	0.00000	8.61579	132.62307			8.33	0.00	182,097,558.00	1,368	74,998.00
R2053	On 06/08/2026	Bond Future	0.00		8.61356		135.49433	0.00000	8.65181	134.99603			8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.65221		131.97094	0.00000	8.69158	131.46313			9.06	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.69457		134.25101	0.00000	8.73512	133.73347			9.14	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.74362		130.63942	0.00000	9.76254	118.73831			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 07/05/2026	Bond Future	0.00		8.12782		88.11372	0.00000	8.14461	88.01043			5.89	0.00	307,604,996.52	3,491	45,220.00
R209	On 06/08/2026	Bond Future	0.00		8.16177		89.69055	0.00000	8.17921	89.58519			6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.20162		88.08673	0.00000	8.21980	87.97896			6.21	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.24721		89.60911	0.00000	8.26619	89.49882			6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,401.13000		1.40113	0.00000	1,359.15000	1.35915	1,401.130		5.54	0.41	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	886.71000		0.88671	0.00000	916.06000	0.91606	886.710		6.87	(0.24)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.30333		87.95989	0.00000	9.73527	80.26719			6.34	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						
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 07/05/2026	Bond Future	0.00		260.42790	260.42790	0.00000	260.62958	260.62958			0.00	0.00	0.00	0	1,191.00	
R210	On 06/08/2026	Bond Future	0.00		265.15198	265.15198	0.00000	265.35672	265.35672			0.00	0.00	0.00	0	0.00	
R210	On 05/11/2026	Bond Future	0.00		266.26637	266.26637	0.00000	266.47241	266.47241			0.00	0.00	0.00	0	0.00	
R210	On 04/02/2027	Bond Future	0.00		270.93173	270.93173	0.00000	271.13944	271.13944			0.00	0.00	0.00	0	0.00	
R210	On 06/05/2027	Bond Future	0.00		271.96510	271.96510	0.00000	249.16590	249.16590			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 07/05/2026	Bond Future	0.00		7.39399	99.80499	0.00000	7.40544	99.75983			3.23	0.00	168,770,238.09	1,691	70,585.00	
R213	On 06/08/2026	Bond Future	0.00		7.40514	101.59108	0.00000	7.41739	101.54491			3.16	0.00	0.00	0	0.00	
R213	On 05/11/2026	Bond Future	0.00		7.43116	99.79406	0.00000	7.44443	99.74638			3.16	0.00	0.00	0	0.00	
R213	On 04/02/2027	Bond Future	0.00		7.46693	101.51932	0.00000	7.48138	101.47008			3.07	0.00	0.00	0	0.00	
R213	On 06/05/2027	Bond Future	0.00		7.51696	99.67089	0.00000	10.32980	91.08816			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 07/05/2026	Bond Future	0.00		8.52500	84.42318	0.00000	8.55729	84.18707			7.32	0.00	0.00	0	39,563.00	
R214	On 06/08/2026	Bond Future	0.00		8.56215	85.93404	0.00000	8.59543	85.69352			7.53	0.00	0.00	0	0.00	
R214	On 05/11/2026	Bond Future	0.00		8.60584	84.12049	0.00000	8.64019	83.87524			7.90	0.00	0.00	0	0.00	
R214	On 04/02/2027	Bond Future	0.00		8.65480	85.57461	0.00000	8.69030	85.32451			7.94	0.00	0.00	0	0.00	
R214	On 06/05/2027	Bond Future	0.00		8.70864	83.71233	0.00000	9.84782	76.27552			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 :													3,560,764,157.87		34,697	1,645,669.00	
Grand Total:													3,560,764,157.87		34,697	1,645,669.00	