

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,293.17700	1,293.17700	0.00000	1,300.14000	1,300.14000	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,315.97500	1,315.97500	0.00000	1,323.05800	1,323.05800	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,338.99200	1,338.99200	0.00000	1,346.19200	1,346.19200	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,362.05300	1,362.05300	0.00000	1,369.36600	1,369.36600	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,384.97500	1,384.97500	0.00000	1,392.40000	1,392.40000	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,681.51600	1,681.51600	0.00000	1,697.00900	1,697.00900	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,711.16000	1,711.16000	0.00000	1,726.92300	1,726.92300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,741.09000	1,741.09000	0.00000	1,757.11800	1,757.11800	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,771.07600	1,771.07600	0.00000	1,787.36700	1,787.36700	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,800.88100	1,800.88100	0.00000	1,817.43100	1,817.43100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,426.07700	1,426.07700	0.00000	1,439.42400	1,439.42400	0.00	0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,451.21800	1,451.21800	0.00000	1,464.79700	1,464.79700	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,476.60100	1,476.60100	0.00000	1,490.40900	1,490.40900	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,502.03100	1,502.03100	0.00000	1,516.06600	1,516.06600	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,527.30900	1,527.30900	0.00000	1,541.56700	1,541.56700	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	8.60427	95.24509	0.00000	8.47089	95.93671	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.66525	96.96569	0.00000	8.52560	97.66971	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.73618	94.87356	0.00000	8.58993	95.58960	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.82248	96.52655	0.00000	8.66894	97.25470	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.91974	94.37662	0.00000	8.75842	95.11678	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	9.06597	95.66138	0.00000	8.92326	96.82193	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.11960	97.38935	0.00000	8.97242	98.57073	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.17698	94.83236	0.00000	9.02516	96.03425	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.24145	96.48332	0.00000	9.08478	97.70588	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.31450	93.86016	0.00000	9.15265	95.10328	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 07/05/2026		GOVI	0.00	1,399.60000	1,399.60000	0.00000	1,413.10300	1,413.10300	0.00	0.00	0.00	0	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,424.27400	1,424.27400	0.00000	1,438.01200	1,438.01200	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,449.18600	1,449.18600	0.00000	1,463.15600	1,463.15600	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,474.14400	1,474.14400	0.00000	1,488.34400	1,488.34400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,498.95300	1,498.95300	0.00000	1,513.37800	1,513.37800	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	147.51184	147.51184	0.00000	147.51630	147.51630	0.00	0.00	0.00	0	4,443.00
I2029	On 06/08/2026		Bond Future	0.00	150.17666	150.17666	0.00000	150.18107	150.18107	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	151.33200	151.33200	0.00000	151.33614	151.33614	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.97085	153.97085	0.00000	153.97467	153.97467	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.09367	155.09367	0.00000	155.09695	155.09695	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	116.31282	116.31282	0.00000	116.41801	116.41801		1.46	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	116.00119	116.00119	0.00000	116.10818	116.10818		1.45	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	118.03357	118.03357	0.00000	118.14222	118.14222		1.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.64039	117.64039	0.00000	117.75043	117.75043		1.38	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.64149	119.64149	0.00000	119.75300	119.75300		1.30	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	146.82684	146.82684	0.00000	146.92537	146.92537		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	149.47938	149.47938	0.00000	149.57956	149.57956		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	150.52047	150.52047	0.00000	150.62208	150.62208		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	153.14534	153.14534	0.00000	153.24831	153.24831		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	154.14960	154.14960	0.00000	154.25365	154.25365		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	165.85980	165.85980	0.00000	166.45428	166.45428		0.00	0.00	497,579.40	3	4,928.00
I2038	On 06/08/2026	Bond Future	0.00	166.66551	166.66551	0.00000	167.27045	167.27045		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	169.58601	169.58601	0.00000	170.20123	170.20123		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	170.31798	170.31798	0.00000	170.94332	170.94332		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	173.21705	173.21705	0.00000	173.85251	173.85251		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00	129.59746	129.59746	0.00000	129.75224	129.75224		3.70	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	129.09648	129.09648	0.00000	129.25388	129.25388		3.86	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	131.35824	131.35824	0.00000	131.51817	131.51817		3.92	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	130.76107	130.76107	0.00000	130.92323	130.92323		4.03	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	132.98512	132.98512	0.00000	133.14961	133.14961		4.03	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	149.18356	149.18356	0.00000	149.63875	149.63875		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	151.87851	151.87851	0.00000	152.34193	152.34193		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	152.21980	152.21980	0.00000	152.69088	152.69088		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	154.87376	154.87376	0.00000	155.35273	155.35273		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	155.15430	155.15430	0.00000	155.64063	155.64063		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	154.39771	154.39771	0.00000	154.93677	154.93677		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	154.74676	154.74676	0.00000	155.29525	155.29525		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	157.45839	157.45839	0.00000	158.01616	158.01616		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	157.72493	157.72493	0.00000	158.29203	158.29203		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	160.40961	160.40961	0.00000	160.98572	160.98572		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 07/05/2026	Bond Future	0.00	139.86672	139.86672	0.00000	141.08989	141.08989		5.60	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	139.55121	139.55121	0.00000	140.79616	140.79616		5.87	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	141.99632	141.99632	0.00000	143.26280	143.26280		6.02	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	141.58469	141.58469	0.00000	142.87260	142.87260		6.24	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	143.99320	143.99320	0.00000	145.30275	145.30275		6.30	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 07/05/2026	Index Future	0.00	457.12200	457.12200	0.00000	458.17400	458.17400		0.00	0.00	9,142,440.00	2	254.00
IGOV	On 06/08/2026	Index Future	0.00	465.29200	465.29200	0.00000	466.36200	466.36200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	473.54000	473.54000	0.00000	474.62600	474.62600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	481.80300	481.80300	0.00000	482.90400	482.90400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	490.01600	490.01600	0.00000	491.13200	491.13200		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	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	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000	0.00	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.81283	103.02308	0.00000	6.77251	103.04591	0.24	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.53481	101.12817	0.00000	6.46658	101.15237	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.39874	102.87612	0.00000	5.18620	102.90054	0.06	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.84724	106.36281	0.00000	6.80184	106.43213	0.74	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.79019	105.34656	0.00000	6.73579	105.41239	0.78	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.71893	106.58757	0.00000	6.65189	106.65821	0.69	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	306.09898	306.09898	0.00000	306.31133	306.31133	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	306.23354	306.23354	0.00000	306.44957	306.44957	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	311.59997	311.59997	0.00000	311.81902	311.81902	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	311.55172	311.55172	0.00000	311.77359	311.77359	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	316.85476	316.85476	0.00000	317.07947	317.07947	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.30102	104.45648	0.00000	7.16361	104.90481	2.15	0.00	78,342,360.00	750	152,729.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	292.85000	0.29285	0.00000	515.31000	0.51531	292.850	2.39	0.39	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,427.47000	1.42747	0.00000	1,827.23000	1.82723	1,427.470	2.97	0.85	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	50.09000	0.05009	0.00000	27.01000	0.02701	50.090	3.20	(0.08)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.31921	102.30855	0.00000	7.17016	102.76480	2.24	0.00	31,715,650.50	310	48,508.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	505.44000	0.50544	0.00000	729.66000	0.72966	505.440	2.46	0.42	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,513.79000	1.51379	0.00000	1,868.70000	1.86870	1,513.790	2.94	0.73	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	169.33000	0.16933	0.00000	115.63000	0.11563	169.330	3.26	(0.15)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.33538	104.07684	0.00000	7.17359	104.54079	2.18	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.36672	101.86016	0.00000	7.18966	102.33181	2.17	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.43269	103.56781	0.00000	7.23753	104.04707	2.04	0.00	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	0.00	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	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	7.73019	103.35408	0.00000	7.59013	104.01906		3.55	0.00	208,878,595.68	2,021	168,933.00
R2032	On 06/08/2026	Bond Future	0.00	7.76257	105.19575	0.00000	7.61466	105.87249		3.48	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.80176	102.85681	0.00000	7.64542	103.54509		3.54	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.85366	104.62523	0.00000	7.68795	105.32507		3.44	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.92061	102.22412	0.00000	7.74455	102.93537		3.48	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 07/05/2026	Bond Future	0.00	7.84733	112.41555	0.00000	7.69217	113.29077		5.35	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.88283	114.41870	0.00000	7.71972	115.30942		5.56	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.92454	111.35724	0.00000	7.75299	112.26313		5.55	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.97783	113.27148	0.00000	7.79701	114.19265		5.74	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.04452	110.13308	0.00000	7.85358	111.06941		5.71	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 07/05/2026	Bond Future	0.00	8.14940	106.23509	0.00000	8.00044	107.19067		4.66	0.00	88,175,124.70	830	105,244.00
R2035	On 07/05/2026	Bond Future	8.29 Call	1,559.95000	1.55995	0.00000	2,248.31000	2.24831	1,559.950	5.88	0.64	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	629.59000	0.62959	0.00000	376.28000	0.37628	629.590	5.92	(0.35)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	302.01000	0.30201	0.00000	173.97000	0.17397	302.010	6.44	(0.19)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	4,125.66000	4.12566	0.00000	5,019.66000	5.01966	4,125.660	6.94	0.90	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	36.68000	0.03668	0.00000	20.52000	0.02052	36.680	7.70	(0.03)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	8,979.20000	8.97920	0.00000	9,930.92000	9.93092	8,979.200	8.52	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	9,092.05000	9.09205	0.00000	10,044.01000	10.04401	9,092.050	8.55	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	9,373.54000	9.37354	0.00000	10,326.04000	10.32604	9,373.540	8.65	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.79000	0.00079	0.00000	0.44000	0.00044	0.790	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.71000	0.00071	0.00000	0.39000	0.00039	0.710	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.53000	0.00053	0.00000	0.29000	0.00029	0.530	8.72	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.02000	0.00002	0.00000	0.01000	0.00001	0.020	8.72	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.18944	108.12817	0.00000	8.03417	109.10075		4.71	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	240.89000	0.24089	0.00000	443.58000	0.44358	240.890	4.21	0.16	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	698.82000	0.69882	0.00000	1,085.90000	1.08590	698.820	4.62	0.33	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,818.08000	1.81808	0.00000	2,437.09000	2.43709	1,818.080	5.27	0.57	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,089.34000	1.08934	0.00000	763.48000	0.76348	1,089.340	5.36	(0.40)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,727.38000	3.72738	0.00000	4,526.84000	4.52684	3,727.380	6.04	0.78	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	4,129.77000	4.12977	0.00000	4,951.84000	4.95184	4,129.770	6.18	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	5,905.44000	5.90544	0.00000	6,795.68000	6.79568	5,905.440	6.76	0.89	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	220.52000	0.22052	0.00000	149.34000	0.14934	220.520	6.88	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	6,385.41000	6.38541	0.00000	7,288.09000	7.28809	6,385.410	6.89	0.91	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	158.56000	0.15856	0.00000	107.16000	0.10716	158.560	7.15	(0.07)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	103.42000	0.10342	0.00000	69.90000	0.06990	103.420	7.52	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	89.97000	0.08997	0.00000	60.85000	0.06085	89.970	7.64	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	88.42000	0.08842	0.00000	59.80000	0.05980	88.420	7.65	(0.04)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	38.24000	0.03824	0.00000	25.64000	0.02564	38.240	8.08	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	29.39000	0.02939	0.00000	19.52000	0.01952	29.390	8.08	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.23756	105.49915	0.00000	8.07573	106.48833		4.91	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,003.75000	1.00375	0.00000	1,411.61000	1.41161	1,003.750	4.86	0.36	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	1,336.79000	1.33679	0.00000	1,009.34000	1.00934	1,336.790	5.68	(0.38)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	4,194.59000	4.19459	0.00000	4,968.05000	4.96805	4,194.590	6.19	0.74	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	674.97000	0.67497	0.00000	501.54000	0.50154	674.970	6.45	(0.21)	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	9.30	Put	426.50000	0.42650	0.00000	314.53000	0.31453	426.500	6.90	(0.14)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	218.18000	0.21818	0.00000	160.21000	0.16021	218.180	7.56	(0.07)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.29634	107.31347	0.00000	8.12731	108.31940		4.84	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		8.36140	104.61608	0.00000	8.18486	105.63861		4.99	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	0.00	
R2037	On 07/05/2026	Bond Future	0.00		8.44211	102.75300	0.00000	8.29365	103.79718		5.36	0.00	0.00	0	204,956.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	3,968.22000	3.96822	0.00000	4,934.96000	4.93496	3,968.220	7.29	0.89	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	7,010.24000	7.01024	0.00000	8,039.23000	8.03923	7,010.240	8.42	0.98	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	5.25000	0.00525	0.00000	2.95000	0.00295	5.250	9.63	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	15,649.1300	15.64913	0.00000	16,693.29000	16.69329	15,649.130	10.03	1.00	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		10.03	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.49235	100.32418	0.00000	8.33825	101.38686		5.67	0.00	0.00	0	2,559.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	9,889.11000	9.88911	0.00000	10,915.84000	10.91584	9,889.110	9.40	0.95	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	23.56000	0.02356	0.00000	15.77000	0.01577	23.560	9.84	(0.01)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	3.47000	0.00347	0.00000	2.21000	0.00221	3.470	9.84	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.54101	102.05805	0.00000	8.38128	103.13898		5.76	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	6,582.02000	6.58202	0.00000	7,504.74000	7.50474	6,582.020	8.03	0.83	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	258.24000	0.25824	0.00000	195.27000	0.19527	258.240	9.30	(0.07)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	79.05000	0.07905	0.00000	57.41000	0.05741	79.050	9.33	(0.03)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.59852	99.55610	0.00000	8.43268	100.65530		6.01	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,948.72000	1.94872	0.00000	2,486.72000	2.48672	1,948.720	6.34	0.44	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,194.21000	1.19421	0.00000	948.17000	0.94817	1,194.210	7.81	(0.26)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	708.92000	0.70892	0.00000	559.34000	0.55934	708.920	8.55	(0.16)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.66991	101.22459	0.00000	8.49758	102.34199		5.99	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	0.00	
R2038	On 07/05/2026	Bond Future	0.00		8.54767	118.38686	0.00000	8.39928	119.61774		5.53	0.00	0.00	0	4,043.00	
R2038	On 06/08/2026	Bond Future	0.00		8.59800	120.49643	0.00000	8.44409	121.74917		5.66	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.65274	117.09905	0.00000	8.49313	118.37320		5.83	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.71614	119.11185	0.00000	8.55044	120.40764		5.87	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.78876	115.63041	0.00000	8.61662	116.94756		5.90	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 07/05/2026	Bond Future	0.00		8.63757	110.62238	0.00000	8.48940	111.84550		5.85	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.68779	112.59349	0.00000	8.53442	113.83837		5.95	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.74203	109.56348	0.00000	8.58331	110.82968		6.32	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.80434	111.44685	0.00000	8.63993	112.73453		6.35	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		8.87515	108.34083	0.00000	8.70473	109.64982		6.65	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 07/05/2026	Bond Future	0.00		8.67318	105.08022	0.00000	8.52514	106.28631		6.08	0.00	11,138,503.32	106	59,985.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	1,071.54000	1.07154	0.00000	1,773.50000	1.77350	1,071.540	6.52	0.48	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	14,685.9200	14.68592	0.00000	15,891.48000	15.89148	14,685.920	11.39	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.39	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.39	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		8.72493	102.44220	0.00000	8.57184	103.66974		6.46	0.00	27,864,278.40	272	41,162.00	
R2040	On 05/11/2026	Bond Future	0.00		8.77480	104.21266	0.00000	8.61673	105.46127		6.58	0.00	0.00	0	0.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	8,955.80000	8.95580	0.00000	10,063.77000	10.06377	8,955.800	9.58	0.86	0.00	0	2,300.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 05/11/2026	Bond Future	10.67	Put	215.13000	0.21513	0.00000	161.69000	0.16169	215.130	10.69	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	63.50000	0.06350	0.00000	45.85000	0.04585	63.500	10.69	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.83256	101.49727	0.00000	8.66911	102.76707		6.91	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,721.73000	2.72173	0.00000	3,403.41000	3.40341	2,721.730	7.47	0.49	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,224.34000	1.22434	0.00000	974.44000	0.97444	1,224.340	9.18	(0.23)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	738.41000	0.73841	0.00000	585.31000	0.58531	738.410	10.04	(0.14)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.90217	103.19807	0.00000	8.73307	104.48880		6.94	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		8.75160	112.81075	0.00000	8.61394	114.09042		6.47	0.00	451,243.00	4	3,306.00
R2042	On 06/08/2026	Bond Future	0.00		8.80043	114.82092	0.00000	8.65834	116.12332		6.60	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.85268	111.70347	0.00000	8.70606	113.02809		7.03	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.91205	113.62357	0.00000	8.76062	114.97070		7.08	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.97879	110.42807	0.00000	8.82231	111.79748		7.44	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		8.82701	101.73432	0.00000	8.68952	102.96018		6.92	0.00	107,736,644.88	1,059	130,199.00
R2044	On 07/05/2026	Bond Future	10.00	Put	39.82000	0.03982	0.00000	24.02000	0.02402	39.820	11.62	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.87708	99.16200	0.00000	8.73535	100.40970		7.39	0.00	0.00	0	7,516.00
R2044	On 05/11/2026	Bond Future	0.00		8.92511	100.87577	0.00000	8.77924	102.14482		7.55	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.98002	98.22819	0.00000	8.82969	99.51878		7.96	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.04505	99.87413	0.00000	8.89004	101.18613		8.02	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		8.80588	101.17558	0.00000	8.65325	102.65532		7.53	0.00	0.00	0	288,880.00
R2048	On 07/05/2026	Bond Future	8.30	Call	62.38000	0.06238	0.00000	201.25000	0.20125	62.380	6.91	0.05	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	972.41000	0.97241	0.00000	1,708.24000	1.70824	972.410	8.27	0.39	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.84797	102.97851	0.00000	8.69104	104.48453		7.72	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,837.66000	1.83766	0.00000	1,327.69000	1.32769	1,837.660	9.29	(0.40)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	360.57000	0.36057	0.00000	253.59000	0.25359	360.570	12.12	(0.09)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.89445	100.32381	0.00000	8.73315	101.85562		8.25	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.94749	102.04907	0.00000	8.78149	103.60700		8.35	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.00324	99.32653	0.00000	8.83248	100.91030		8.79	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		8.69448	131.59819	0.00000	8.54696	133.53057		7.79	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00		8.73343	133.94317	0.00000	8.58184	135.90996		7.99	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.77481	130.40032	0.00000	8.61908	132.40082		8.54	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.82153	132.64195	0.00000	8.66143	134.67653		8.66	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.87373	129.00976	0.00000	8.70905	131.07821		9.13	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		8.29098	87.11654	0.00000	8.15796	87.92842		5.46	0.00	0.00	0	45,556.00
R209	On 06/08/2026	Bond Future	0.00		8.33202	88.66888	0.00000	8.19414	89.49512		5.54	0.00	5,408,801.68	61	3,553.00
R209	On 05/11/2026	Bond Future	0.00		8.37731	87.05222	0.00000	8.23439	87.89259		5.79	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.43090	88.54912	0.00000	8.28259	89.40368		5.77	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	934.14000	0.93414	0.00000	1,243.41000	1.24341	934.140	5.44	0.32	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,129.93000	1.12993	0.00000	908.19000	0.90819	1,129.930	6.92	(0.29)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.49343	86.88628	0.00000	8.33938	87.75501		5.95	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

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
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	261.01439	261.01439	261.02181	261.02181		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.72959	265.72959	265.73696	265.73696		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.86923	266.86923	266.87610	266.87610		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.52221	271.52221	271.52850	271.52850		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.57373	272.57373	272.57888	272.57888		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	7.53770	99.24005	7.39157	99.81453		2.98	0.00	0.00	0	82,402.00
R213	On 06/08/2026		Bond Future	0.00	7.56023	101.00847	7.40459	101.59316		2.90	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.59514	99.20683	7.42911	99.80143		2.94	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.64536	100.91331	7.46736	101.51786		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.70728	99.05948	7.51602	99.67392		2.84	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	8.65579	83.47256	8.51321	84.50962		6.76	0.00	4,173,628.00	50	39,547.00
R214	On 06/08/2026		Bond Future	0.00	8.69775	84.96003	8.55090	86.01557		6.92	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.74483	83.13428	8.59363	84.20790		7.35	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.79915	84.56411	8.64328	85.65599		7.42	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.85684	82.68896	8.69621	83.79896		7.76	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											573,524,849.56	5,468	1,718,860.00	
Grand Total:											573,524,849.56	5,468	1,718,860.00	