

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2026

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	1,179.71300	1,179.71300	0.00000	1,241.66800	1,241.66800	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,200.88600	1,200.88600	0.00000	1,263.95200	1,263.95200	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,223.18700	1,223.18700	0.00000	1,287.42600	1,287.42600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,246.26100	1,246.26100	0.00000	1,311.71200	1,311.71200	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,269.58700	1,269.58700	0.00000	1,336.26200	1,336.26200	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,488.57300	1,488.57300	0.00000	1,575.51300	1,575.51300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,515.28900	1,515.28900	0.00000	1,603.78900	1,603.78900	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,543.42900	1,543.42900	0.00000	1,633.57500	1,633.57500	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,572.54400	1,572.54400	0.00000	1,664.39100	1,664.39100	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,601.97800	1,601.97800	0.00000	1,695.54100	1,695.54100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,351.75300	1,351.75300	0.00000	1,333.41200	1,333.41200	0.00	0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,376.01400	1,376.01400	0.00000	1,357.34300	1,357.34300	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,401.56700	1,401.56700	0.00000	1,382.55100	1,382.55100	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,428.00600	1,428.00600	0.00000	1,408.63200	1,408.63200	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,454.73400	1,454.73400	0.00000	1,434.99600	1,434.99600	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	9.41365	91.18113	0.00000	9.64360	90.06695	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.50697	92.85817	0.00000	9.74803	91.72346	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.59711	90.79284	0.00000	9.84986	89.63716	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.69333	92.52637	0.00000	9.95900	91.34866	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.79540	90.48267	0.00000	10.07489	89.28252	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	9.97997	88.69260	0.00000	10.18348	87.24388	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.05942	90.32385	0.00000	10.26985	88.84850	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.13392	87.74054	0.00000	10.35148	86.23784	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.20900	89.41589	0.00000	10.43398	87.88453	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.29036	86.84384	0.00000	10.52329	85.28331	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	1,324.89700	1,324.89700	0.00000	1,306.47300	1,306.47300	0.00	0.00	0.00	0	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,348.67500	1,348.67500	0.00000	1,329.92100	1,329.92100	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,373.72100	1,373.72100	0.00000	1,354.62000	1,354.62000	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,399.63500	1,399.63500	0.00000	1,380.17400	1,380.17400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,425.83100	1,425.83100	0.00000	1,406.00500	1,406.00500	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	146.15608	146.15608	0.00000	146.18053	146.18053	0.00	0.00	0.00	0	4,503.00
I2029	On 06/08/2026		Bond Future	0.00	148.84430	148.84430	0.00000	148.86910	148.86910	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.13315	150.13315	0.00000	150.15817	150.15817	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.99943	152.99943	0.00000	153.02495	153.02495	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.38245	154.38245	0.00000	154.40714	154.40714	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	114.14375	114.14375	0.00000	114.14558	114.14558		2.85	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.82642	113.82642	0.00000	113.82789	113.82789		2.65	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.94461	115.94461	0.00000	115.94630	115.94630		2.44	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.68933	115.68933	0.00000	115.68952	115.68952		2.33	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.87913	117.87913	0.00000	117.87923	117.87923		2.13	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	141.15078	141.15078	0.00000	140.70825	140.70825		0.00	0.00	17,643,847.50	125	9,943.00
I2033	On 06/08/2026	Bond Future	0.00	143.74689	143.74689	0.00000	143.29627	143.29627		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.83915	144.83915	0.00000	144.37988	144.37988		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.60431	147.60431	0.00000	147.13632	147.13632		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.77992	148.77992	0.00000	148.30174	148.30174		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	155.84090	155.84090	0.00000	153.91540	153.91540		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	156.51307	156.51307	0.00000	154.55168	154.55168		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	159.42550	159.42550	0.00000	157.42791	157.42791		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	160.22775	160.22775	0.00000	158.19056	158.19056		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	163.26109	163.26109	0.00000	161.18517	161.18517		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	118.84420	118.84420	0.00000	118.84514	118.84514		6.81	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.18328	118.18328	0.00000	118.18363	118.18363		6.74	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.38264	120.38264	0.00000	120.38317	120.38317		6.47	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	119.77265	119.77265	0.00000	119.77144	119.77144		6.39	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.03965	122.03965	0.00000	122.03823	122.03823		6.14	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	134.95535	134.95535	0.00000	134.36403	134.36403		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	137.43752	137.43752	0.00000	136.83518	136.83518		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	137.66811	137.66811	0.00000	137.05425	137.05425		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	140.29645	140.29645	0.00000	139.67091	139.67091		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	140.57378	140.57378	0.00000	139.93432	139.93432		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	136.82851	136.82851	0.00000	136.82941	136.82941		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	136.90079	136.90079	0.00000	136.90175	136.90175		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	139.44841	139.44841	0.00000	139.44945	139.44945		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.61610	139.61610	0.00000	139.61600	139.61600		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.25933	142.25933	0.00000	142.25887	142.25887		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	125.07637	125.07637	0.00000	125.07759	125.07759		9.96	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	124.52994	124.52994	0.00000	124.53082	124.53082		9.90	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	126.84732	126.84732	0.00000	126.84835	126.84835		9.59	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	126.36093	126.36093	0.00000	126.36031	126.36031		9.52	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	128.75256	128.75256	0.00000	128.75184	128.75184		9.22	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	429.54800	429.54800	0.00000	428.28500	428.28500		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	437.36300	437.36300	0.00000	436.07700	436.07700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	445.58900	445.58900	0.00000	444.27900	444.27900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	454.09600	454.09600	0.00000	452.76100	452.76100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	462.69500	462.69500	0.00000	461.33400	461.33400		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 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	8.37200		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	7.19428	102.80744	0.00000	7.31098	102.74162	0.53		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.08914	100.93197	0.00000	7.28733	100.86200	0.36		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.17709	102.78680	0.00000	6.79769	102.71569	0.10		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	7.51079	105.35615	0.00000	7.68195	105.09845	1.48		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.56029	104.42046	0.00000	7.76582	104.17511	1.36		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.56408	105.70251	0.00000	7.81811	105.43846	1.12		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	293.46528	293.46528	0.00000	293.46851	293.46851	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	293.45925	293.45925	0.00000	293.46233	293.46233	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	298.91985	298.91985	0.00000	298.92334	298.92334	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	299.11534	299.11534	0.00000	299.11627	299.11627	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.77814	304.77814	0.00000	304.77896	304.77896	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	8.11826	101.83906	0.00000	8.36123	101.07678	3.75		0.00	4,434,480,028.64	43,544	104,103.00
R2030	On 07/05/2026		Bond Future	7.21 Call	2.57000	0.00257	0.00000	0.33000	0.00033	2.570	3.63	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	61.87000	0.06187	0.00000	12.94000	0.01294	61.870	3.38	0.12	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	823.44000	0.82344	0.00000	1,446.52000	1.44652	823.440	3.44	(0.71)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.19510	99.67732	0.00000	8.45892	98.90120	4.16		0.00	4,316,027,956.00	43,300	66,519.00
R2030	On 06/08/2026		Bond Future	7.21 Call	102.73000	0.10273	0.00000	47.52000	0.04752	102.730	3.81	0.10	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	329.93000	0.32993	0.00000	174.07000	0.17407	329.930	3.68	0.26	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,105.91000	1.10591	0.00000	1,600.49000	1.60049	1,105.910	3.79	(0.57)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.24753	101.50919	0.00000	8.53413	100.71897	3.80		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.30062	99.41671	0.00000	8.61461	98.61162	3.58		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.38214	101.27597	0.00000	8.72866	100.45567	3.30		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
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.52556	99.67683	8.78658	98.50583		6.98	0.00	4,388,770,824.90	44,030	124,997.00
R2032	On 06/08/2026		Bond Future	0.00	8.59559	101.48533	8.87153	100.29309		6.40	0.00	4,468,399,079.90	44,030	44,130.00
R2032	On 05/11/2026		Bond Future	0.00	8.65704	99.19060	8.94897	97.97661		6.27	0.00	0.00	0	0.00
R2032	On 04/02/2027		Bond Future	0.00	8.71972	101.06193	9.02946	99.82503		5.95	0.00	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.79193	98.79256	9.12139	97.53240		5.77	0.00	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026		Bond Future	0.00	8.61509	108.21052	8.86550	106.88300		7.60	0.00	0.00	0	9,663.00
R2033	On 06/08/2026		Bond Future	0.00	8.68369	110.17388	8.94726	108.82226		6.95	0.00	0.00	0	223.00
R2033	On 05/11/2026		Bond Future	0.00	8.74404	107.15649	9.02153	105.78023		6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027		Bond Future	0.00	8.80516	109.17816	9.09796	107.77592		6.56	0.00	0.00	0	0.00
R2033	On 06/05/2027		Bond Future	0.00	8.87444	106.17803	9.18396	104.74944		6.37	0.00	0.00	0	0.00
R2033	On 31/03/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026		Bond Future	0.00	8.93502	101.37684	9.17960	99.92453		9.25	0.00	2,760,592,730.04	27,231	81,803.00
R2035	On 07/05/2026		Bond Future	8.29 Call	117.27000	0.11727	37.56000	0.03756	117.270	9.00	0.09	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	8.31 Put	3,967.89000	3.96789	5,334.08000	5.33408	3,967.890	8.98	(0.90)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.55 Put	2,670.41000	2.67041	3,918.65000	3.91865	2,670.410	8.82	(0.79)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.79 Call	760.14000	0.76014	343.65000	0.34365	760.140	8.97	0.39	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.20 Put	586.51000	0.58651	1,162.98000	1.16298	586.510	9.63	(0.30)	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.64 Call	4,282.95000	4.28295	3,062.58000	3.06258	4,282.950	10.63	0.90	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	9.66 Call	4,386.89000	4.38689	3,156.21000	3.15621	4,386.890	10.68	0.90	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	9.71 Call	4,648.08000	4.64808	3,393.31000	3.39331	4,648.080	10.80	0.91	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.14 Put	40.52000	0.04052	110.26000	0.11026	40.520	11.82	(0.03)	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.16 Put	38.22000	0.03822	104.54000	0.10454	38.220	11.87	(0.03)	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.21 Put	33.05000	0.03305	91.51000	0.09151	33.050	11.99	(0.02)	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.64 Put	9.68000	0.00968	29.30000	0.02930	9.680	12.98	(0.01)	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.66 Put	9.15000	0.00915	27.80000	0.02780	9.150	13.03	(0.01)	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.71 Put	7.96000	0.00796	24.39000	0.02439	7.960	13.14	(0.01)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	0.00	9.00330	103.21620	9.25859	101.73753		8.57	0.00	2,741,422,272.00	26,560	26,660.00
R2035	On 06/08/2026		Bond Future	7.70 Call	217.64000	0.21764	119.16000	0.11916	217.640	9.14	0.09	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	7.95 Call	320.83000	0.32083	177.35000	0.17735	320.830	8.69	0.12	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.29 Call	604.36000	0.60436	351.41000	0.35141	604.360	8.40	0.21	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	8.34 Put	4,641.85000	4.64185	5,846.79000	5.84679	4,641.850	8.37	(0.77)	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.71 Call	1,288.20000	1.28820	817.29000	0.81729	1,288.200	8.33	0.38	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	8.79 Call	1,479.17000	1.47917	957.26000	0.95726	1,479.170	8.38	0.41	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.13 Call	2,480.97000	2.48097	1,735.03000	1.73503	2,480.970	8.64	0.57	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.21 Put	1,552.34000	1.55234	2,233.40000	2.23340	1,552.340	8.69	(0.40)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.22 Call	2,786.48000	2.78648	1,982.47000	1.98247	2,786.480	8.69	0.60	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	9.39 Put	1,217.02000	1.21702	1,788.83000	1.78883	1,217.020	8.95	(0.33)	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.63 Put	888.18000	0.88818	1,334.88000	1.33488	888.180	9.37	(0.25)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.71 Put	800.21000	0.80021	1,210.54000	1.21054	800.210	9.52	(0.23)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.72 Put	789.85000	0.78985	1,195.83000	1.19583	789.850	9.54	(0.23)	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	10.13 Put	470.51000	0.47051	731.01000	0.73101	470.510	10.31	(0.14)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	10.22 Put	422.95000	0.42295	659.54000	0.65954	422.950	10.49	(0.13)	0.00	0	250.00
R2035	On 05/11/2026		Bond Future	0.00	9.06743	100.61126	9.33382	99.10551		8.77	0.00	0.00	0	210.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2035	On 05/11/2026	Bond Future	7.97	Call	680.38000	0.68038	0.00000	443.90000	0.44390	680.380	8.81	0.19	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47	Put	4,737.27000	4.73727	0.00000	5,840.09000	5.84009	4,737.270	8.35	(0.69)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	1,908.81000	1.90881	0.00000	1,349.99000	1.34999	1,908.810	8.34	0.42	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	2,919.30000	2.91930	0.00000	3,777.50000	3.77750	2,919.300	8.46	(0.52)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	2,116.58000	2.11658	0.00000	2,805.79000	2.80579	2,116.580	8.84	(0.41)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	1,328.48000	1.32848	0.00000	1,804.39000	1.80439	1,328.480	9.62	(0.28)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		9.13377	102.50934	0.00000	9.41233	100.97527		8.23	0.00	0.00	0	0.00	
R2035	On 04/02/2027	Bond Future	7.70	Call	745.62000	0.74562	0.00000	515.94000	0.51594	745.620	8.76	0.17	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	1,137.02000	1.13702	0.00000	793.34000	0.79334	1,137.020	8.07	0.26	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	3,871.74000	3.87174	0.00000	4,810.95000	4.81095	3,871.740	7.93	(0.57)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00		9.20142	99.92315	0.00000	9.49268	98.36028		7.91	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		9.28389	97.09568	0.00000	9.50291	95.69410		10.57	0.00	2,175,914,188.80	22,410	214,899.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	540.57000	0.54057	0.00000	250.64000	0.25064	540.570	10.24	0.28	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	2,099.63000	2.09963	0.00000	1,305.53000	1.30553	2,099.630	11.07	0.66	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	171.47000	0.17147	0.00000	367.20000	0.36720	171.470	12.57	(0.09)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	10,007.0500	10.00705	0.00000	8,629.66000	8.62966	10,007.050	14.96	0.99	0.00	0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.03000	0.00003	0.00000	0.12000	0.00012	0.030	15.76	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		9.36201	94.59732	0.00000	9.58976	93.17029		10.31	0.00	2,165,332,654.80	22,890	22,990.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	5,077.94000	5.07794	0.00000	4,073.82000	4.07382	5,077.940	11.77	0.75	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	462.31000	0.46231	0.00000	673.78000	0.67378	462.310	13.28	(0.12)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	231.49000	0.23149	0.00000	344.56000	0.34456	231.490	14.50	(0.06)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		9.42654	96.33594	0.00000	9.66291	94.88282		10.15	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	3,100.79000	3.10079	0.00000	2,398.56000	2.39856	3,100.790	10.10	0.53	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	1,448.28000	1.44828	0.00000	1,884.49000	1.88449	1,448.280	11.46	(0.27)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	877.21000	0.87721	0.00000	1,157.00000	1.15700	877.210	12.60	(0.17)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		9.49270	93.89541	0.00000	9.73847	92.41490		10.03	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,158.77000	1.15877	0.00000	846.10000	0.84610	1,158.770	9.95	0.24	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	4,000.32000	4.00032	0.00000	4,847.56000	4.84756	4,000.320	9.84	(0.53)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	2,696.29000	2.69629	0.00000	3,337.35000	3.33735	2,696.290	10.46	(0.40)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.56943	95.65122	0.00000	9.82516	94.14287		9.47	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		9.34776	112.04800	0.00000	9.56160	110.43531		10.65	0.00	0.00	0	4,638.00	
R2038	On 06/08/2026	Bond Future	0.00		9.42381	114.08097	0.00000	9.64602	112.43905		9.82	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		9.49348	110.69432	0.00000	9.72430	109.02231		9.90	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		9.56408	112.78272	0.00000	9.80406	111.07923		9.50	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.64034	109.40870	0.00000	9.89004	107.67322		9.64	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		9.45243	104.22368	0.00000	9.67118	102.59608		11.71	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		9.52752	106.11467	0.00000	9.75439	104.45756		10.95	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		9.59647	103.08575	0.00000	9.83165	101.39835		10.95	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.66625	105.03061	0.00000	9.91026	103.31136		10.72	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.74122	102.01592	0.00000	9.99456	100.26436		10.63	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	

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 07/05/2026	Bond Future	0.00	9.60467	97.92728	0.00000	9.81333	96.42267		12.07	0.00	2,978,458,221.20	30,415	53,747.00
R2040	On 07/05/2026	Bond Future	8.65 Call	41.64000	0.04164	0.00000	14.79000	0.01479	41.640	12.06	0.03	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70 Call	7,628.93000	7.62893	0.00000	6,235.53000	6.23553	7,628.930	15.54	0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72 Put	5.58000	0.00558	0.00000	14.70000	0.01470	5.580	17.96	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22 Put	0.64000	0.00064	0.00000	2.06000	0.00206	0.640	17.96	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00	9.68496	95.19342	0.00000	9.90125	93.66152		11.85	0.00	2,615,915,181.60	27,480	47,936.00
R2040	On 05/11/2026	Bond Future	0.00	9.75246	96.94303	0.00000	9.97620	95.38311		11.70	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	4,143.43000	4.14343	0.00000	3,320.38000	3.32038	4,143.430	12.00	0.57	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	1,605.01000	1.60501	0.00000	2,041.43000	2.04143	1,605.010	13.65	(0.25)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	992.39000	0.99239	0.00000	1,277.33000	1.27733	992.390	14.89	(0.16)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.82174	94.26344	0.00000	10.05354	92.67417		11.65	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	1,360.55000	1.36055	0.00000	1,014.90000	1.01490	1,360.550	11.39	0.24	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	4,572.38000	4.57238	0.00000	5,456.50000	5.45650	4,572.380	11.56	(0.52)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	3,140.40000	3.14040	0.00000	3,811.88000	3.81188	3,140.400	12.36	(0.39)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.90014	96.02604	0.00000	10.14042	94.40689		11.04	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	9.63719	105.06774	0.00000	9.84562	103.36162		12.76	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00	9.71154	106.97411	0.00000	9.92723	105.23701		12.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	9.78005	103.83496	0.00000	10.00312	102.06608		12.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.84924	105.79394	0.00000	10.08010	103.99172		11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.92298	102.66743	0.00000	10.16204	100.83135		11.79	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	9.68233	94.58918	0.00000	9.87552	93.08324		13.53	0.00	2,231,737,112.92	23,594	153,671.00
R2044	On 07/05/2026	Bond Future	10.00 Put	788.00000	0.78800	0.00000	1,323.95000	1.32395	788.000	14.95	(0.28)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.75606	91.92003	0.00000	9.95574	90.38677		13.83	0.00	2,218,398,004.02	24,134	7,030.00
R2044	On 06/08/2026	Bond Future	9.00 Put	7,007.97000	7.00797	0.00000	8,267.54000	8.26754	7,007.970	13.17	(0.79)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	5,366.73000	5.36673	0.00000	6,503.31000	6.50331	5,366.730	13.07	(0.70)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75 Put	3,015.14000	3.01514	0.00000	3,834.82000	3.83482	3,015.140	13.83	(0.49)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.81794	93.60940	0.00000	10.02388	92.04820		13.22	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.88109	90.99227	0.00000	10.09379	89.40159		13.21	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.95190	92.69366	0.00000	10.17167	91.07306		12.57	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	9.63827	93.67884	0.00000	9.83622	92.02884		14.67	0.00	18,609,957,317.88	198,657	142,152.00
R2048	On 07/05/2026	Bond Future	8.30 Call	8.93000	0.00893	0.00000	3.17000	0.00317	8.930	15.79	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	50.45000	0.05045	0.00000	19.13000	0.01913	50.450	14.63	0.03	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.70155	95.37852	0.00000	9.90570	93.69860		13.84	0.00	18,318,493,929.72	192,061	159,025.00
R2048	On 06/08/2026	Bond Future	9.00 Put	7,126.60000	7.12660	0.00000	8,487.07000	8.48707	7,126.600	13.44	(0.77)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	2,248.77000	2.24877	0.00000	2,944.72000	2.94472	2,248.770	15.02	(0.37)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.76109	92.69294	0.00000	9.97146	90.98229		14.39	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.82197	94.44166	0.00000	10.03899	92.69879		13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.88246	91.76792	0.00000	10.10621	89.99236		13.70	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

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
R2053	On 07/05/2026	Bond Future	0.00	9.56245	121.12879	0.00000	9.76036	118.94006			15.18	0.00	8,348,196,206.80	68,920	28,998.00
R2053	On 06/08/2026	Bond Future	0.00	9.62343	123.32661	0.00000	9.82754	121.09801			14.28	0.00	8,499,669,961.20	68,920	61,200.00
R2053	On 06/08/2026	Bond Future	8.10 Call	287.17000	0.28717	0.00000	178.64000	0.17864	287.170	15.42	0.06	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	1,756.61000	1.75661	0.00000	1,200.86000	1.20086	1,756.610	13.77	0.29	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	7,814.55000	7.81455	0.00000	9,487.40000	9.48740	7,814.550	13.77	(0.71)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	4,346.31000	4.34631	0.00000	5,554.56000	5.55456	4,346.310	14.51	(0.49)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.67894	119.73156	0.00000	9.88926	117.46229			14.37	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.73440	121.99047	0.00000	9.95124	119.67836			13.77	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.79305	118.41060	0.00000	10.01671	116.05509			14.14	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	9.10444	82.35567	0.00000	9.33330	81.07707			11.26	0.00	2,058,891.75	25	45,953.00
R209	On 06/08/2026	Bond Future	0.00	9.17101	83.84991	0.00000	9.40856	82.54809			10.41	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00	9.23119	82.23947	0.00000	9.47769	80.91387			10.26	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.29201	83.79099	0.00000	9.54810	82.44039			9.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	825.90000	0.82590	0.00000	589.61000	0.58961	825.900	9.98	0.20	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,924.75000	3.92475	0.00000	4,759.69000	4.75969	3,924.750	9.46	(0.58)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.35818	82.20706	0.00000	9.62446	80.83111			9.77	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,237.52000	1.23752	0.00000	920.50000	0.92050	1,237.520	9.71	0.26	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	3,390.77000	3.39077	0.00000	4,114.54000	4.11454	3,390.770	9.58	(0.49)	0.00		0	4,620.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	261.22749	261.22749	0.00000	261.73497	261.73497			0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.03210	266.03210	0.00000	266.54887	266.54887			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.45517	267.45517	0.00000	267.98084	267.98084			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.56138	272.56138	0.00000	273.09715	273.09715			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.11562	274.11562	0.00000	274.65843	274.65843			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	8.36489	96.06366	0.00000	8.61641	95.12274			5.68	0.00	1,056,700.26	11	81,241.00
R213	On 06/08/2026	Bond Future	0.00	8.43303	97.80664	0.00000	8.70118	96.84858			5.28	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.49666	96.05325	0.00000	8.78294	95.07774			5.21	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.56362	97.86532	0.00000	8.87084	96.87144			4.80	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.63519	96.14400	0.00000	8.96563	95.13140			4.59	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,073.18000	1.07318	0.00000	745.36000	0.74536	1,073.180	4.32	0.37	0.00		0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,175.13000	1.17513	0.00000	1,563.41000	1.56341	1,175.130	4.96	(0.34)	0.00		0	2,830.00
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	9.57446	77.20398	0.00000	9.77756	75.90930			13.74	0.00	0.00	0	41,002.00
R214	On 06/08/2026	Bond Future	0.00	9.64105	78.60475	0.00000	9.85069	77.28656			12.89	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.70402	76.75221	0.00000	9.92026	75.40993			12.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.76864	78.20014	0.00000	9.99196	76.83259			12.67	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.83327	76.36453	0.00000	10.06381	74.97126			12.54	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

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest
SIVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0	0.00
Total for Derivatives :									91,292,525,109.93	908,337	1,833,251.00	
Grand Total:									91,292,525,109.93	908,337	1,833,251.00	