

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2026

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	1,176.25900	1,176.25900	0.00000	1,179.71300	1,179.71300	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,197.50000	1,197.50000	0.00000	1,200.88600	1,200.88600	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,219.84900	1,219.84900	0.00000	1,223.18700	1,223.18700	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,243.06500	1,243.06500	0.00000	1,246.26100	1,246.26100	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,266.38000	1,266.38000	0.00000	1,269.58700	1,269.58700	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,481.02200	1,481.02200	0.00000	1,488.57300	1,488.57300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,507.76500	1,507.76500	0.00000	1,515.28900	1,515.28900	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,535.90500	1,535.90500	0.00000	1,543.42900	1,543.42900	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,565.13600	1,565.13600	0.00000	1,572.54400	1,572.54400	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,594.49100	1,594.49100	0.00000	1,601.97800	1,601.97800	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,344.54600	1,344.54600	0.00000	1,351.75300	1,351.75300	0.00	0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,368.82600	1,368.82600	0.00000	1,376.01400	1,376.01400	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,394.37200	1,394.37200	0.00000	1,401.56700	1,401.56700	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,420.91000	1,420.91000	0.00000	1,428.00600	1,428.00600	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,447.56000	1,447.56000	0.00000	1,454.73400	1,454.73400	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	9.49440	90.78788	0.00000	9.41365	91.18113	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.58952	92.46755	0.00000	9.50697	92.85817	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.68186	90.40324	0.00000	9.59711	90.79284	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.77897	92.14460	0.00000	9.69333	92.52637	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.88471	90.09697	0.00000	9.79540	90.48267	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	10.07043	88.04423	0.00000	9.97997	88.69260	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.15157	89.67320	0.00000	10.05942	90.32385	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.22800	87.08598	0.00000	10.13392	87.74054	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.30411	88.76360	0.00000	10.20900	89.41589	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.38832	86.18244	0.00000	10.29036	86.84384	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	1,317.66900	1,317.66900	0.00000	1,324.89700	1,324.89700	0.00	0.00	0.00	0	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,341.46300	1,341.46300	0.00000	1,348.67500	1,348.67500	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,366.49900	1,366.49900	0.00000	1,373.72100	1,373.72100	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,392.50600	1,392.50600	0.00000	1,399.63500	1,399.63500	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,418.62400	1,418.62400	0.00000	1,425.83100	1,425.83100	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	146.19081	146.19081	0.00000	146.15608	146.15608	0.00	0.00	0.00	0	4,503.00
I2029	On 06/08/2026		Bond Future	0.00	148.89543	148.89543	0.00000	148.84430	148.84430	0.00	0.00	235,403,674.83	1,581	1,581.00
I2029	On 05/11/2026		Bond Future	0.00	150.19881	150.19881	0.00000	150.13315	150.13315	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.09154	153.09154	0.00000	152.99943	152.99943	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.48217	154.48217	0.00000	154.38245	154.38245	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	114.18816	114.18816	0.00000	114.14375	114.14375		2.66	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.88393	113.88393	0.00000	113.82642	113.82642		2.67	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.01370	116.01370	0.00000	115.94461	115.94461		2.48	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.77910	115.77910	0.00000	115.68933	115.68933		2.42	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.97496	117.97496	0.00000	117.87913	117.87913		2.23	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	141.14570	141.14570	0.00000	141.15078	141.15078		0.00	0.00	0.00	0	9,943.00
I2033	On 06/08/2026	Bond Future	0.00	143.75699	143.75699	0.00000	143.74689	143.74689		0.00	0.00	47,439,806.70	330	330.00
I2033	On 05/11/2026	Bond Future	0.00	144.86241	144.86241	0.00000	144.83915	144.83915		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.65237	147.65237	0.00000	147.60431	147.60431		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.83447	148.83447	0.00000	148.77992	148.77992		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	155.13944	155.13944	0.00000	155.84090	155.84090		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	155.81545	155.81545	0.00000	156.51307	156.51307		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	158.72912	158.72912	0.00000	159.42550	159.42550		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	159.54453	159.54453	0.00000	160.22775	160.22775		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	162.57116	162.57116	0.00000	163.26109	163.26109		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	119.37931	119.37931	0.00000	118.84420	118.84420		8.96	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.74102	118.74102	0.00000	118.18328	118.18328		8.03	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.96171	120.96171	0.00000	120.38264	120.38264		7.58	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.38308	120.38308	0.00000	119.77265	119.77265		7.38	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.66611	122.66611	0.00000	122.03965	122.03965		7.01	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	135.54651	135.54651	0.00000	134.95535	134.95535		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	138.05427	138.05427	0.00000	137.43752	137.43752		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	138.30891	138.30891	0.00000	137.66811	137.66811		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	140.97286	140.97286	0.00000	140.29645	140.29645		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	141.26804	141.26804	0.00000	140.57378	140.57378		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	138.65812	138.65812	0.00000	136.82851	136.82851		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	138.77929	138.77929	0.00000	136.90079	136.90079		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	141.37448	141.37448	0.00000	139.44841	139.44841		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	141.60256	141.60256	0.00000	139.61610	139.61610		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	144.28860	144.28860	0.00000	142.25933	142.25933		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	126.10265	126.10265	0.00000	125.07637	125.07637		12.84	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	125.58872	125.58872	0.00000	124.52994	124.52994		11.57	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	127.93748	127.93748	0.00000	126.84732	126.84732		10.99	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	127.49312	127.49312	0.00000	126.36093	126.36093		10.73	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	129.91109	129.91109	0.00000	128.75256	128.75256		10.27	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	430.59900	430.59900	0.00000	429.54800	429.54800		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	438.48100	438.48100	0.00000	437.36300	437.36300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	446.76800	446.76800	0.00000	445.58900	445.58900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	455.37300	455.37300	0.00000	454.09600	454.09600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	464.01300	464.01300	0.00000	462.69500	462.69500		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	
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 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	7.26737	102.76621	0.00000	7.19428	102.80744	0.66		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.18184	100.89923	0.00000	7.08914	100.93197	0.42		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.38692	102.76274	0.00000	6.17709	102.78680	0.14		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	7.56484	105.27468	0.00000	7.51079	105.35615	1.87		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.61631	104.35351	0.00000	7.56029	104.42046	1.59		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.62434	105.63979	0.00000	7.56408	105.70251	1.28		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	293.26387	293.26387	0.00000	293.46528	293.46528	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	293.28558	293.28558	0.00000	293.45925	293.45925	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	298.76968	298.76968	0.00000	298.91985	298.91985	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	299.01176	299.01176	0.00000	299.11534	299.11534	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.68428	304.68428	0.00000	304.77814	304.77814	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	8.18500	101.62895	0.00000	8.11826	101.83906	4.90		0.00	55,184,519.85	543	104,210.00
R2030	On 07/05/2026		Bond Future	7.21 Call	5.15000	0.00515	0.00000	2.57000	0.00257	5.150	4.27	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	94.64000	0.09464	0.00000	61.87000	0.06187	94.640	4.33	0.14	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,082.72000	1.08272	0.00000	823.44000	0.82344	1,082.720	4.51	(0.72)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.26384	99.47437	0.00000	8.19510	99.67732	4.67		0.00	0.00	0	66,519.00
R2030	On 06/08/2026		Bond Future	7.21 Call	109.74000	0.10974	0.00000	102.73000	0.10273	109.740	4.09	0.10	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	343.28000	0.34328	0.00000	329.93000	0.32993	343.280	4.04	0.25	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,321.16000	1.32116	0.00000	1,105.91000	1.10591	1,321.160	4.24	(0.59)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.31890	101.31168	0.00000	8.24753	101.50919	4.15		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.37218	99.23251	0.00000	8.30062	99.41671	3.83		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.45958	101.09191	0.00000	8.38214	101.27597	3.51		0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.60685	99.31028	0.00000	8.52556	99.67683	7.78		0.00	0.00	0	124,997.00
R2032	On 06/08/2026		Bond Future	0.00	8.67904	101.12287	0.00000	8.59559	101.48533	6.98		0.00	0.00	0	44,130.00

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 05/11/2026	Bond Future	0.00	8.74314	98.83061	0.00000	8.65704	99.19060		6.93	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.80689	100.71187	0.00000	8.71972	101.06193		6.30	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.88368	98.43960	0.00000	8.79193	98.79256		5.93	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	8.69623	107.77804	0.00000	8.61509	108.21052		8.22	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.76682	109.74520	0.00000	8.68369	110.17388		7.79	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.82957	106.72985	0.00000	8.74404	107.15649		7.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.89164	108.76153	0.00000	8.80516	109.17816		6.88	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.96499	105.75754	0.00000	8.87444	106.17803		6.57	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	9.01586	100.89373	0.00000	8.93502	101.37684		10.47	0.00	32,588,674.79	323	81,803.00
R2035	On 07/05/2026	Bond Future	8.29 Call	88.91000	0.08891	0.00000	117.27000	0.11727	88.910	9.34	0.07	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,421.63000	4.42163	0.00000	3,967.89000	3.96789	4,421.630	9.35	(0.92)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	3,104.73000	3.10473	0.00000	2,670.41000	2.67041	3,104.730	9.46	(0.82)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	648.37000	0.64837	0.00000	760.14000	0.76014	648.370	9.63	0.33	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	813.45000	0.81345	0.00000	586.51000	0.58651	813.450	10.37	(0.36)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,897.05000	3.89705	0.00000	4,282.95000	4.28295	3,897.050	11.36	0.86	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,996.77000	3.99677	0.00000	4,386.89000	4.38689	3,996.770	11.41	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,248.17000	4.24817	0.00000	4,648.08000	4.64808	4,248.170	11.53	0.88	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	70.70000	0.07070	0.00000	40.52000	0.04052	70.700	12.53	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	66.98000	0.06698	0.00000	38.22000	0.03822	66.980	12.58	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	58.54000	0.05854	0.00000	33.05000	0.03305	58.540	12.70	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	15.58000	0.01558	0.00000	9.68000	0.00968	15.580	13.38	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	14.62000	0.01462	0.00000	9.15000	0.00915	14.620	13.41	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	12.46000	0.01246	0.00000	7.96000	0.00796	12.460	13.49	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.08580	102.73519	0.00000	9.00330	103.21620		9.55	0.00	0.00	0	26,660.00
R2035	On 06/08/2026	Bond Future	7.70 Call	212.01000	0.21201	0.00000	217.64000	0.21764	212.010	9.55	0.08	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	320.32000	0.32032	0.00000	320.83000	0.32083	320.320	9.20	0.12	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	566.64000	0.56664	0.00000	604.36000	0.60436	566.640	8.79	0.20	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	5,088.58000	5.08858	0.00000	4,641.85000	4.64185	5,088.580	8.80	(0.79)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,235.95000	1.23595	0.00000	1,288.20000	1.28820	1,235.950	8.90	0.35	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,414.45000	1.41445	0.00000	1,479.17000	1.47917	1,414.450	8.95	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,384.29000	2.38429	0.00000	2,480.97000	2.48097	2,384.290	9.37	0.53	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,935.99000	1.93599	0.00000	1,552.34000	1.55234	1,935.990	9.49	(0.44)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,689.12000	2.68912	0.00000	2,786.48000	2.78648	2,689.120	9.51	0.57	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,565.34000	1.56534	0.00000	1,217.02000	1.21702	1,565.340	9.79	(0.37)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,180.57000	1.18057	0.00000	888.18000	0.88818	1,180.570	10.21	(0.29)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	1,075.48000	1.07548	0.00000	800.21000	0.80021	1,075.480	10.36	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	1,062.96000	1.06296	0.00000	789.85000	0.78985	1,062.960	10.37	(0.27)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	663.45000	0.66345	0.00000	470.51000	0.47051	663.450	11.14	(0.18)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	599.14000	0.59914	0.00000	422.95000	0.42295	599.140	11.30	(0.16)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.15190	100.13056	0.00000	9.06743	100.61126		9.25	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	630.02000	0.63002	0.00000	680.38000	0.68038	630.020	9.01	0.17	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	5,154.95000	5.15495	0.00000	4,737.27000	4.73727	5,154.950	8.67	(0.71)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,830.83000	1.83083	0.00000	1,908.81000	1.90881	1,830.830	8.76	0.40	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	3,309.17000	3.30917	0.00000	2,919.30000	2.91930	3,309.170	8.91	(0.55)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	2,461.48000	2.46148	0.00000	2,116.58000	2.11658	2,461.480	9.33	(0.44)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,592.83000	1.59283	0.00000	1,328.48000	1.32848	1,592.830	10.11	(0.31)	0.00	0	200.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/02/2027	Bond Future	0.00		9.21902	102.03655	0.00000	9.13377	102.50934			8.90	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	662.80000	0.66280	0.00000	745.62000	0.74562	662.800		8.76	0.16	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,097.19000	1.09719	0.00000	1,137.02000	1.13702	1,097.190		8.35	0.25	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	4,264.46000	4.26446	0.00000	3,871.74000	3.87174	4,264.460		8.27	(0.59)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.28988	99.44507	0.00000	9.20142	99.92315			8.57	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		9.36447	96.57675	0.00000	9.28389	97.09568			11.86	0.00	21,440,038.50	222	215,121.00
R2037	On 07/05/2026	Bond Future	9.00	Call	459.79000	0.45979	0.00000	540.57000	0.54057	459.790		10.95	0.24	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,843.08000	1.84308	0.00000	2,099.63000	2.09963	1,843.080		11.84	0.60	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	260.56000	0.26056	0.00000	171.47000	0.17147	260.560		13.30	(0.13)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,496.37000	9.49637	0.00000	10,007.05000	10.00705	9,496.370		15.39	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.08000	0.00008	0.00000	0.03000	0.00003	0.080		16.50	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.44414	94.07934	0.00000	9.36201	94.59732			11.42	0.00	5,456,601.72	58	22,990.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,820.45000	4.82045	0.00000	5,077.94000	5.07794	4,820.450		12.48	0.71	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	601.80000	0.60180	0.00000	462.31000	0.46231	601.800		13.92	(0.15)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	304.71000	0.30471	0.00000	231.49000	0.23149	304.710		15.04	(0.08)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.51038	95.81706	0.00000	9.42654	96.33594			11.07	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,980.53000	2.98053	0.00000	3,100.79000	3.10079	2,980.530		10.62	0.50	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,713.05000	1.71305	0.00000	1,448.28000	1.44828	1,713.050		11.96	(0.29)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,058.37000	1.05837	0.00000	877.21000	0.87721	1,058.370		13.08	(0.19)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.57719	93.38289	0.00000	9.49270	93.89541			10.80	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,151.00000	1.15100	0.00000	1,158.77000	1.15877	1,151.000		10.40	0.23	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	4,414.43000	4.41443	0.00000	4,000.32000	4.00032	4,414.430		10.25	(0.55)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	3,043.89000	3.04389	0.00000	2,696.29000	2.69629	3,043.890		10.89	(0.42)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.65676	95.13246	0.00000	9.56943	95.65122			10.02	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		9.43848	111.35977	0.00000	9.34776	112.04800			11.91	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.51644	113.39232	0.00000	9.42381	114.08097			10.70	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.58830	110.00311	0.00000	9.49348	110.69432			10.54	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.66002	112.09720	0.00000	9.56408	112.78272			9.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.73957	108.71436	0.00000	9.64034	109.40870			9.76	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		9.53296	103.62022	0.00000	9.45243	104.22368			13.15	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.60949	105.51152	0.00000	9.52752	106.11467			12.15	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.68012	102.48101	0.00000	9.59647	103.08575			11.89	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.75057	104.43183	0.00000	9.66625	105.03061			11.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.82821	101.40963	0.00000	9.74122	102.01592			11.27	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		9.69017	97.30661	0.00000	9.60467	97.92728			13.38	0.00	0.00	0	53,747.00
R2040	On 07/05/2026	Bond Future	8.65	Call	36.85000	0.03685	0.00000	41.64000	0.04164	36.850		12.87	0.03	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	7,057.78000	7.05778	0.00000	7,628.93000	7.62893	7,057.780		16.17	0.93	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	10.34000	0.01034	0.00000	5.58000	0.00558	10.340		18.75	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.47000	0.00147	0.00000	0.64000	0.00064	1.470		18.82	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.77210	94.57195	0.00000	9.68496	95.19342			13.54	0.00	0.00	0	47,936.00
R2040	On 05/11/2026	Bond Future	0.00		9.84136	96.31879	0.00000	9.75246	96.94303			12.66	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,938.28000	3.93828	0.00000	4,143.43000	4.14343	3,938.280		12.51	0.54	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,868.29000	1.86829	0.00000	1,605.01000	1.60501	1,868.290		14.09	(0.27)	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	11.27	Put	1,165.33000	1.16533	0.00000	992.39000	0.99239	1,165.330	15.28	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.91146	93.64374	0.00000	9.82174	94.26344		12.45	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,392.85000	1.39285	0.00000	1,360.55000	1.36055	1,392.850	12.08	0.24	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	5,046.43000	5.04643	0.00000	4,572.38000	4.57238	5,046.430	12.00	(0.54)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	3,511.12000	3.51112	0.00000	3,140.40000	3.14040	3,511.120	12.75	(0.41)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.99263	95.39805	0.00000	9.90014	96.02604		12.00	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		9.72269	104.36275	0.00000	9.63719	105.06774		14.14	0.00	60,112,944.00	576	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.79861	106.26757	0.00000	9.71154	106.97411		13.70	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.86889	103.12500	0.00000	9.78005	103.83496		13.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.93893	105.08810	0.00000	9.84924	105.79394		12.64	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.01535	101.95209	0.00000	9.92298	102.66743		12.80	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		9.77791	93.83939	0.00000	9.68233	94.58918		14.91	0.00	0.00	0	153,671.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,069.59000	1.06959	0.00000	788.00000	0.78800	1,069.590	15.63	(0.34)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.85352	91.16675	0.00000	9.75606	91.92003		15.16	0.00	0.00	0	7,030.00
R2044	On 06/08/2026	Bond Future	9.00	Put	7,733.21000	7.73321	0.00000	7,007.97000	7.00797	7,733.210	14.05	(0.80)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	6,086.01000	6.08601	0.00000	5,366.73000	5.36673	6,086.010	14.13	(0.72)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	3,551.20000	3.55120	0.00000	3,015.14000	3.01514	3,551.200	14.61	(0.52)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.91734	92.85075	0.00000	9.81794	93.60940		14.23	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.98165	90.23491	0.00000	9.88109	90.99227		14.07	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.05534	91.92536	0.00000	9.95190	92.69366		13.60	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		9.72881	92.91816	0.00000	9.63827	93.67884		16.19	0.00	0.00	0	142,152.00
R2048	On 07/05/2026	Bond Future	8.30	Call	8.93000	0.00893	0.00000	8.93000	0.00893	8.930	16.94	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	42.54000	0.04254	0.00000	50.45000	0.05045	42.540	15.56	0.03	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.79369	94.61410	0.00000	9.70155	95.37852		15.74	0.00	0.00	0	159,025.00
R2048	On 06/08/2026	Bond Future	9.00	Put	7,877.67000	7.87767	0.00000	7,126.60000	7.12660	7,877.670	14.43	(0.79)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	2,685.43000	2.68543	0.00000	2,248.77000	2.24877	2,685.430	15.74	(0.41)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.85499	91.92292	0.00000	9.76109	92.69294		15.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.91689	93.67266	0.00000	9.82197	94.44166		14.61	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.97989	90.98780	0.00000	9.88246	91.76792		14.39	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		9.65300	120.11882	0.00000	9.56245	121.12879		16.73	0.00	0.00	0	28,998.00
R2053	On 06/08/2026	Bond Future	0.00		9.71561	122.31122	0.00000	9.62343	123.32661		15.61	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10	Call	320.66000	0.32066	0.00000	287.17000	0.28717	320.660	16.57	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,704.69000	1.70469	0.00000	1,756.61000	1.75661	1,704.690	14.78	0.27	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	8,778.02000	8.77802	0.00000	7,814.55000	7.81455	8,778.020	14.78	(0.73)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	5,076.15000	5.07615	0.00000	4,346.31000	4.34631	5,076.150	15.30	(0.53)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.77289	118.70861	0.00000	9.67894	119.73156		16.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.82936	120.96831	0.00000	9.73440	121.99047		15.07	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.89056	117.37362	0.00000	9.79305	118.41060		14.84	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		9.18509	81.90214	0.00000	9.10444	82.35567		12.08	0.00	23,669,718.46	289	46,242.00
R209	On 06/08/2026	Bond Future	0.00		9.25310	83.39700	0.00000	9.17101	83.84991		11.61	0.00	12,175,962.00	146	770.00
R209	On 05/11/2026	Bond Future	0.00		9.31498	81.78576	0.00000	9.23119	82.23947		11.22	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.37644	83.34254	0.00000	9.29201	83.79099		10.46	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	807.82000	0.80782	0.00000	825.90000	0.82590	807.820	10.32	0.19	0.00	0	3,237.00

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	
R209	On 04/02/2027	Bond Future	8.96	Put	4,299.15000	4.29915	0.00000	3,924.75000	3.92475	4,299.150	9.85	(0.60)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.44536	81.75330	0.00000	9.35818	82.20706		10.06	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,153.06000	1.15306	0.00000	1,237.52000	1.23752	1,153.060	9.83	0.24	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	3,710.32000	3.71032	0.00000	3,390.77000	3.39077	3,710.320	9.86	(0.51)	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		261.21295	261.21295	0.00000	261.22749	261.22749		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00		266.04559	266.04559	0.00000	266.03210	266.03210		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		267.49309	267.49309	0.00000	267.45517	267.45517		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		272.64494	272.64494	0.00000	272.56138	272.56138		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.21105	274.21105	0.00000	274.11562	274.11562		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		8.44139	95.77627	0.00000	8.36489	96.06366		6.44	0.00	9,002,969.38	94	81,241.00
R213	On 06/08/2026	Bond Future	0.00		8.51169	97.52437	0.00000	8.43303	97.80664		6.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.57809	95.77453	0.00000	8.49666	96.05325		5.63	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.64602	97.59750	0.00000	8.56362	97.86532		5.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.72267	95.87463	0.00000	8.63519	96.14400		4.92	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,009.15000	1.00915	0.00000	1,073.18000	1.07318	1,009.150	4.41	0.35	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,328.06000	1.32806	0.00000	1,175.13000	1.17513	1,328.060	5.12	(0.37)	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		9.66501	76.62287	0.00000	9.57446	77.20398		15.24	0.00	16,703,785.66	218	41,220.00
R214	On 06/08/2026	Bond Future	0.00		9.73319	78.02136	0.00000	9.64105	78.60475		14.17	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.79794	76.16505	0.00000	9.70402	76.75221		14.41	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.86352	77.61483	0.00000	9.76864	78.20014		13.54	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.93075	75.77096	0.00000	9.83327	76.36453		13.22	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 :											519,178,695.89	4,380	1,835,998.00		
Grand Total:											519,178,695.89	4,380	1,835,998.00		