

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2026

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	1,246.26200	1,246.26200	0.00000	1,176.25900	1,176.25900		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,268.75900	1,268.75900	0.00000	1,197.50000	1,197.50000		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,292.43000	1,292.43000	0.00000	1,219.84900	1,219.84900		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,317.02300	1,317.02300	0.00000	1,243.06500	1,243.06500		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,341.73200	1,341.73200	0.00000	1,266.38000	1,266.38000		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,581.86700	1,581.86700	0.00000	1,481.02200	1,481.02200		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,610.42200	1,610.42200	0.00000	1,507.76500	1,507.76500		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,640.46600	1,640.46600	0.00000	1,535.90500	1,535.90500		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,671.68200	1,671.68200	0.00000	1,565.13600	1,565.13600		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,703.04600	1,703.04600	0.00000	1,594.49100	1,594.49100		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,336.89400	1,336.89400	0.00000	1,344.54600	1,344.54600		0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,361.02700	1,361.02700	0.00000	1,368.82600	1,368.82600		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,386.41900	1,386.41900	0.00000	1,394.37200	1,394.37200		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,412.80100	1,412.80100	0.00000	1,420.91000	1,420.91000		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,439.30700	1,439.30700	0.00000	1,447.56000	1,447.56000		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.58478	90.35029	0.00000	9.49440	90.78788		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.68429	92.02174	0.00000	9.58952	92.46755		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.78126	89.94898	0.00000	9.68186	90.40324		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.88346	91.68155	0.00000	9.77897	92.14460		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.99460	89.62523	0.00000	9.88471	90.09697		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	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	0.00
ES42	On 07/05/2026		Bond Future	0.00	10.19089	87.19180	0.00000	10.07043	88.04423		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.27615	88.80490	0.00000	10.15157	89.67320		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.35684	86.20131	0.00000	10.22800	87.08598		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.43735	87.86189	0.00000	10.30411	88.76360		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.52626	85.26368	0.00000	10.38832	86.18244		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	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	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	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,310.13800	1,310.13800	0.00000	1,317.66900	1,317.66900		0.00	0.00	0	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,333.78800	1,333.78800	0.00000	1,341.46300	1,341.46300		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,358.67100	1,358.67100	0.00000	1,366.49900	1,366.49900		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,384.52500	1,384.52500	0.00000	1,392.50600	1,392.50600		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,410.50100	1,410.50100	0.00000	1,418.62400	1,418.62400		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	0.00
I2029	On 07/05/2026		Bond Future	0.00	146.18731	146.18731	0.00000	146.19081	146.19081		0.00	0.00	0	4,503.00
I2029	On 06/08/2026		Bond Future	0.00	148.89172	148.89172	0.00000	148.89543	148.89543		0.00	0.00	0	1,581.00
I2029	On 05/11/2026		Bond Future	0.00	150.19432	150.19432	0.00000	150.19881	150.19881		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.08689	153.08689	0.00000	153.09154	153.09154		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.47620	154.47620	0.00000	154.48217	154.48217		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	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
I2031	On 07/05/2026	Bond Future	0.00	114.18633	114.18633	0.00000	114.18816	114.18816		2.66	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.88182	113.88182	0.00000	113.88393	113.88393		2.67	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.01135	116.01135	0.00000	116.01370	116.01370		2.48	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.77566	115.77566	0.00000	115.77910	115.77910		2.42	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.97165	117.97165	0.00000	117.97496	117.97496		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	141.67852	141.67852	0.00000	141.14570	141.14570		0.00	0.00	0.00	0	9,943.00
I2033	On 06/08/2026	Bond Future	0.00	144.29947	144.29947	0.00000	143.75699	143.75699		0.00	0.00	95,237,650.20	660	330.00
I2033	On 05/11/2026	Bond Future	0.00	145.41473	145.41473	0.00000	144.86241	144.86241		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.21523	148.21523	0.00000	147.65237	147.65237		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.40737	149.40737	0.00000	148.83447	148.83447		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	155.60197	155.60197	0.00000	155.13944	155.13944		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	156.28621	156.28621	0.00000	155.81545	155.81545		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	159.20863	159.20863	0.00000	158.72912	158.72912		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	160.03228	160.03228	0.00000	159.54453	159.54453		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	163.06833	163.06833	0.00000	162.57116	162.57116		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	119.92012	119.92012	0.00000	119.37931	119.37931		8.96	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	119.29163	119.29163	0.00000	118.74102	118.74102		8.03	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	121.52239	121.52239	0.00000	120.96171	120.96171		7.58	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.95326	120.95326	0.00000	120.38308	120.38308		7.38	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	123.24718	123.24718	0.00000	122.66611	122.66611		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	136.34418	136.34418	0.00000	135.54651	135.54651		0.00	0.00	27,268,836.00	200	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	138.86643	138.86643	0.00000	138.05427	138.05427		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	139.13547	139.13547	0.00000	138.30891	138.30891		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	141.81526	141.81526	0.00000	140.97286	140.97286		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	142.12440	142.12440	0.00000	141.26804	141.26804		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	142.90068	142.90068	0.00000	138.65812	138.65812		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	143.10008	143.10008	0.00000	138.77929	138.77929		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	145.77576	145.77576	0.00000	141.37448	141.37448		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	146.08720	146.08720	0.00000	141.60256	141.60256		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	148.85866	148.85866	0.00000	144.28860	144.28860		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	126.10120	126.10120	0.00000	126.10265	126.10265		12.84	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	125.58701	125.58701	0.00000	125.58872	125.58872		11.57	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	127.93551	127.93551	0.00000	127.93748	127.93748		10.99	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	127.48980	127.48980	0.00000	127.49312	127.49312		10.73	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	129.90796	129.90796	0.00000	129.91109	129.91109		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	433.85500	433.85500	0.00000	430.59900	430.59900		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	441.79400	441.79400	0.00000	438.48100	438.48100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	450.14100	450.14100	0.00000	446.76800	446.76800		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	458.80900	458.80900	0.00000	455.37300	455.37300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	467.51800	467.51800	0.00000	464.01300	464.01300		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	7.32428	102.73412	0.00000	7.26737	102.76621	0.66		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.27878	100.86502	0.00000	7.18184	100.89923	0.42		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.69239	102.72774	0.00000	6.38692	102.76274	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	7.68065	105.10041	0.00000	7.56484	105.27468	1.87		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.75546	104.18746	0.00000	7.61631	104.35351	1.59		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.79656	105.46082	0.00000	7.62434	105.63979	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	293.54835	293.54835	0.00000	293.26387	293.26387	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	293.57513	293.57513	0.00000	293.28558	293.28558	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	299.06433	299.06433	0.00000	298.76968	298.76968	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	299.30827	299.30827	0.00000	299.01176	299.01176	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.98655	304.98655	0.00000	304.68428	304.68428	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	8.28170	101.32550	0.00000	8.18500	101.62895	4.90		0.00	48,737,565.50	481	103,969.00
R2030	On 07/05/2026		Bond Future	7.21 Call	1.26000	0.00126	0.00000	5.15000	0.00515	1.260	4.27	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	43.89000	0.04389	0.00000	94.64000	0.09464	43.890	4.33	0.08	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,281.68000	1.28168	0.00000	1,082.72000	1.08272	1,281.680	4.51	(0.81)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.36888	99.16524	0.00000	8.26384	99.47437	4.67		0.00	153,706,122.00	1,550	68,069.00
R2030	On 06/08/2026		Bond Future	7.21 Call	75.85000	0.07585	0.00000	109.74000	0.10974	75.850	4.09	0.07	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	259.54000	0.25954	0.00000	343.28000	0.34328	259.540	4.04	0.20	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,492.85000	1.49285	0.00000	1,321.16000	1.32116	1,492.850	4.24	(0.64)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.43307	100.99673	0.00000	8.31890	101.31168	4.15		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.49729	98.91148	0.00000	8.37218	99.23251	3.83		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.59757	100.76499	0.00000	8.45958	101.09191	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	8.68753	98.94815	0.00000	8.60685	99.31028	7.78		0.00	296,844.45	3	124,997.00
R2032	On 06/08/2026		Bond Future	0.00	8.76435	100.75404	0.00000	8.67904	101.12287	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	8.83344	98.45481	0.00000	8.74314	98.83061		6.93	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.90270	100.32889	0.00000	8.80689	100.71187		6.30	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.98555	98.04954	0.00000	8.88368	98.43960		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	8.77682	107.35071	0.00000	8.69623	107.77804		8.22	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.85166	109.30997	0.00000	8.76682	109.74520		7.79	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.91893	106.28643	0.00000	8.82957	106.72985		7.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.98594	108.30959	0.00000	8.89164	108.76153		6.88	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.06464	105.29724	0.00000	8.96499	105.75754		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	9.09116	100.44648	0.00000	9.01586	100.89373		10.47	0.00	135,502,301.52	1,349	83,116.00
R2035	On 07/05/2026	Bond Future	8.29 Call	41.56000	0.04156	0.00000	88.91000	0.08891	41.560	9.34	0.04	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,817.55000	4.81755	0.00000	4,421.63000	4.42163	4,817.550	9.35	(0.96)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	3,434.96000	3.43496	0.00000	3,104.73000	3.10473	3,434.960	9.46	(0.88)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	437.85000	0.43785	0.00000	648.37000	0.64837	437.850	9.63	0.26	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	893.85000	0.89385	0.00000	813.45000	0.81345	893.850	10.37	(0.41)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,455.82000	3.45582	0.00000	3,897.05000	3.89705	3,455.820	11.36	0.84	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,554.09000	3.55409	0.00000	3,996.77000	3.99677	3,554.090	11.41	0.85	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,802.36000	3.80236	0.00000	4,248.17000	4.24817	3,802.360	11.53	0.87	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	63.45000	0.06345	0.00000	70.70000	0.07070	63.450	12.53	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	59.75000	0.05975	0.00000	66.98000	0.06698	59.750	12.58	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	51.44000	0.05144	0.00000	58.54000	0.05854	51.440	12.70	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	11.83000	0.01183	0.00000	15.58000	0.01558	11.830	13.38	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	11.02000	0.01102	0.00000	14.62000	0.01462	11.020	13.41	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	9.22000	0.00922	0.00000	12.46000	0.01246	9.220	13.49	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.16441	102.27968	0.00000	9.08580	102.73519		9.55	0.00	0.00	0	26,660.00
R2035	On 06/08/2026	Bond Future	7.70 Call	161.79000	0.16179	0.00000	212.01000	0.21201	161.790	9.55	0.07	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	249.58000	0.24958	0.00000	320.32000	0.32032	249.580	9.20	0.10	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	455.33000	0.45533	0.00000	566.64000	0.56664	455.330	8.79	0.17	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	5,424.17000	5.42417	0.00000	5,088.58000	5.08858	5,424.170	8.80	(0.82)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,044.79000	1.04479	0.00000	1,235.95000	1.23595	1,044.790	8.90	0.32	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,206.43000	1.20643	0.00000	1,414.45000	1.41445	1,206.430	8.95	0.35	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,105.59000	2.10559	0.00000	2,384.29000	2.38429	2,105.590	9.37	0.50	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	2,097.62000	2.09762	0.00000	1,935.99000	1.93599	2,097.620	9.49	(0.47)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,393.40000	2.39340	0.00000	2,689.12000	2.68912	2,393.400	9.51	0.53	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,695.84000	1.69584	0.00000	1,565.34000	1.56534	1,695.840	9.79	(0.40)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,276.66000	1.27666	0.00000	1,180.57000	1.18057	1,276.660	10.21	(0.32)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	1,161.88000	1.16188	0.00000	1,075.48000	1.07548	1,161.880	10.36	(0.29)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	1,148.20000	1.14820	0.00000	1,062.96000	1.06296	1,148.200	10.37	(0.29)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	711.49000	0.71149	0.00000	663.45000	0.66345	711.490	11.14	(0.19)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	641.27000	0.64127	0.00000	599.14000	0.59914	641.270	11.30	(0.17)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.23395	99.66651	0.00000	9.15190	100.13056		9.25	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	534.05000	0.53405	0.00000	630.02000	0.63002	534.050	9.01	0.15	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	5,463.62000	5.46362	0.00000	5,154.95000	5.15495	5,463.620	8.67	(0.73)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,623.54000	1.62354	0.00000	1,830.83000	1.83083	1,623.540	8.76	0.37	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	3,537.67000	3.53767	0.00000	3,309.17000	3.30917	3,537.670	8.91	(0.57)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	2,638.31000	2.63831	0.00000	2,461.48000	2.46148	2,638.310	9.33	(0.46)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,707.26000	1.70726	0.00000	1,592.83000	1.59283	1,707.260	10.11	(0.33)	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		9.30484		101.56355	0.00000	9.21902	102.03655		8.90	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	575.58000		0.57558	0.00000	662.80000	0.66280	575.580	8.76	0.14	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	966.43000		0.96643	0.00000	1,097.19000	1.09719	966.430	8.35	0.22	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	4,524.82000		4.52482	0.00000	4,264.46000	4.26446	4,524.820	8.27	(0.61)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.37958		98.96334	0.00000	9.28988	99.44507		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		9.45985		95.96744	0.00000	9.36447	96.57675		11.86	0.00	12,475,767.20	130	214,991.00
R2037	On 07/05/2026	Bond Future	9.00	Call	266.48000		0.26648	0.00000	459.79000	0.45979	266.480	10.95	0.17	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,396.10000		1.39610	0.00000	1,843.08000	1.84308	1,396.100	11.84	0.53	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	279.52000		0.27952	0.00000	260.56000	0.26056	279.520	13.30	(0.15)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,883.47000		8.88347	0.00000	9,496.37000	9.49637	8,883.470	15.39	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.03000		0.00003	0.00000	0.08000	0.00008	0.030	16.50	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.54333		93.45884	0.00000	9.44414	94.07934		11.42	0.00	0.00	0	22,990.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,339.64000		4.33964	0.00000	4,820.45000	4.82045	4,339.640	12.48	0.68	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	660.77000		0.66077	0.00000	601.80000	0.60180	660.770	13.92	(0.16)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	330.41000		0.33041	0.00000	304.71000	0.30471	330.410	15.04	(0.09)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.61336		95.18494	0.00000	9.51038	95.81706		11.07	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,638.40000		2.63840	0.00000	2,980.53000	2.98053	2,638.400	10.62	0.47	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,870.04000		1.87004	0.00000	1,713.05000	1.71305	1,870.040	11.96	(0.32)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,152.22000		1.15222	0.00000	1,058.37000	1.05837	1,152.220	13.08	(0.21)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.68427		92.73870	0.00000	9.57719	93.38289		10.80	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	987.82000		0.98782	0.00000	1,151.00000	1.15100	987.820	10.40	0.21	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	4,753.19000		4.75319	0.00000	4,414.43000	4.41443	4,753.190	10.25	(0.58)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	3,293.69000		3.29369	0.00000	3,043.89000	3.04389	3,293.690	10.89	(0.45)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.76816		94.47625	0.00000	9.65676	95.13246		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		9.54905		110.52904	0.00000	9.43848	111.35977		11.91	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.63137		112.54624	0.00000	9.51644	113.39232		10.70	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.70770		109.14136	0.00000	9.58830	110.00311		10.54	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.78419		111.21886	0.00000	9.66002	112.09720		9.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.86874		107.81975	0.00000	9.73957	108.71436		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		9.64347		102.80023	0.00000	9.53296	103.62022		13.15	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.72413		104.67638	0.00000	9.60949	105.51152		12.15	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.79899		101.63032	0.00000	9.68012	102.48101		11.89	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.87391		103.56486	0.00000	9.75057	104.43183		11.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.95624		100.52655	0.00000	9.82821	101.40963		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		9.79049		96.58571	0.00000	9.69017	97.30661		13.38	0.00	17,385,427.80	180	53,927.00
R2040	On 07/05/2026	Bond Future	8.65	Call	12.39000		0.01239	0.00000	36.85000	0.03685	12.390	12.87	0.01	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,339.03000		6.33903	0.00000	7,057.78000	7.05778	6,339.030	16.17	0.93	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	7.85000		0.00785	0.00000	10.34000	0.01034	7.850	18.75	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.91000		0.00091	0.00000	1.47000	0.00147	0.910	18.82	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.87611		93.83776	0.00000	9.77210	94.57195		13.54	0.00	12,198,908.80	130	47,806.00
R2040	On 05/11/2026	Bond Future	0.00		9.94898		95.57092	0.00000	9.84136	96.31879		12.66	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,504.04000		3.50404	0.00000	3,938.28000	3.93828	3,504.040	12.51	0.51	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,040.73000		2.04073	0.00000	1,868.29000	1.86829	2,040.730	14.09	(0.30)	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	1,269.94000	1.26994	0.00000	1,165.33000	1.16533	1,269.940	15.28	(0.19)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		10.02297	92.88157	0.00000	9.91146	93.64374		12.45	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,193.76000	1.19376	0.00000	1,392.85000	1.39285	1,193.760	12.08	0.22	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	5,438.22000	5.43822	0.00000	5,046.43000	5.04643	5,438.220	12.00	(0.57)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	3,801.28000	3.80128	0.00000	3,511.12000	3.51112	3,801.280	12.75	(0.44)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.10820	94.62170	0.00000	9.99263	95.39805		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		9.83819	103.42171	0.00000	9.72269	104.36275		14.14	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.91815	105.30925	0.00000	9.79861	106.26757		13.70	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.99256	102.14879	0.00000	9.86889	103.12500		13.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.06693	104.09325	0.00000	9.93893	105.08810		12.64	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.14788	100.93872	0.00000	10.01535	101.95209		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		9.87314	93.10156	0.00000	9.77791	93.83939		14.91	0.00	0.00	0	153,671.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,216.12000	1.21612	0.00000	1,069.59000	1.06959	1,216.120	15.63	(0.40)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.95197	90.41536	0.00000	9.85352	91.16675		15.16	0.00	0.00	0	7,030.00
R2044	On 06/08/2026	Bond Future	9.00	Put	8,307.79000	8.30779	0.00000	7,733.21000	7.73321	8,307.790	14.05	(0.83)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	6,591.13000	6.59113	0.00000	6,086.01000	6.08601	6,591.130	14.13	(0.76)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	3,897.63000	3.89763	0.00000	3,551.20000	3.55120	3,897.630	14.61	(0.56)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		10.01892	92.08533	0.00000	9.91734	92.85075		14.23	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.08658	89.45481	0.00000	9.98165	90.23491		14.07	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.16374	91.13077	0.00000	10.05534	91.92536		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		9.82914	92.08703	0.00000	9.72881	92.91816		16.19	0.00	0.00	0	142,152.00
R2048	On 07/05/2026	Bond Future	8.30	Call	2.27000	0.00227	0.00000	8.93000	0.00893	2.270	16.94	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	14.28000	0.01428	0.00000	42.54000	0.04254	14.280	15.56	0.01	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.89719	93.76763	0.00000	9.79369	94.61410		15.74	0.00	0.00	0	159,025.00
R2048	On 06/08/2026	Bond Future	9.00	Put	8,513.55000	8.51355	0.00000	7,877.67000	7.87767	8,513.550	14.43	(0.82)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	2,976.00000	2.97600	0.00000	2,685.43000	2.68543	2,976.000	15.74	(0.44)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.96167	91.06074	0.00000	9.85499	91.92292		15.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.02696	92.79399	0.00000	9.91689	93.67266		14.61	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		10.09337	90.09273	0.00000	9.97989	90.98780		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		9.74830	119.07148	0.00000	9.65300	120.11882		16.73	0.00	0.00	0	28,998.00
R2053	On 06/08/2026	Bond Future	0.00		9.81391	121.24460	0.00000	9.71561	122.31122		15.61	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10	Call	232.89000	0.23289	0.00000	320.66000	0.32066	232.890	16.57	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,365.68000	1.36568	0.00000	1,704.69000	1.70469	1,365.680	14.78	0.24	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	9,505.63000	9.50563	0.00000	8,778.02000	8.77802	9,505.630	14.78	(0.76)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	5,574.09000	5.57409	0.00000	5,076.15000	5.07615	5,574.090	15.30	(0.57)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.87422	117.62209	0.00000	9.77289	118.70861		16.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.93383	119.86113	0.00000	9.82936	120.96831		15.07	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.99831	116.24581	0.00000	9.89056	117.37362		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		9.27547	81.39772	0.00000	9.18509	81.90214		12.08	0.00	0.00	0	46,242.00
R209	On 06/08/2026	Bond Future	0.00		9.34692	82.88332	0.00000	9.25310	83.39700		11.61	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.41237	81.26245	0.00000	9.31498	81.78576		11.22	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.47762	82.80924	0.00000	9.37644	83.34254		10.46	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	693.19000	0.69319	0.00000	807.82000	0.80782	693.190	10.32	0.17	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	4,602.21000	4.60221	0.00000	4,299.15000	4.29915	4,602.210	9.85	(0.63)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.55055	81.21005	0.00000	9.44536	81.75330		10.06	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,010.40000	1.01040	0.00000	1,153.06000	1.15306	1,010.400	9.83	0.22	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	3,973.60000	3.97360	0.00000	3,710.32000	3.71032	3,973.600	9.86	(0.54)	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		261.40314	261.40314	0.00000	261.21295	261.21295		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00		266.23896	266.23896	0.00000	266.04559	266.04559		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		267.68857	267.68857	0.00000	267.49309	267.49309		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		272.84408	272.84408	0.00000	272.64494	272.64494		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.41098	274.41098	0.00000	274.21105	274.21105		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		8.52741	95.45438	0.00000	8.44139	95.77627		6.44	0.00	0.00	0	81,241.00
R213	On 06/08/2026	Bond Future	0.00		8.60342	97.19649	0.00000	8.51169	97.52437		6.00	0.00	347,769,041.22	3,578	3,578.00
R213	On 05/11/2026	Bond Future	0.00		8.67607	95.44047	0.00000	8.57809	95.77453		5.63	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.75118	97.25704	0.00000	8.64602	97.59750		5.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.83572	95.52792	0.00000	8.72267	95.87463		4.92	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	883.45000	0.88345	0.00000	1,009.15000	1.00915	883.450	4.41	0.32	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,447.12000	1.44712	0.00000	1,328.06000	1.32806	1,447.120	5.12	(0.39)	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		9.78555	75.85901	0.00000	9.66501	76.62287		15.24	0.00	0.00	0	41,220.00
R214	On 06/08/2026	Bond Future	0.00		9.85763	77.24348	0.00000	9.73319	78.02136		14.17	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.92634	75.37267	0.00000	9.79794	76.16505		14.41	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.99614	76.80733	0.00000	9.86352	77.61483		13.54	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		10.06764	74.94842	0.00000	9.93075	75.77096		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 :											850,578,464.69	8,261	1,842,118.00		
Grand Total:											850,578,464.69	8,261	1,842,118.00		