

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2026

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	1,267.63200	1,267.63200	0.00000	1,276.37400	1,276.37400	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,290.40000	1,290.40000	0.00000	1,299.30500	1,299.30500	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,314.48900	1,314.48900	0.00000	1,323.56800	1,323.56800	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,339.48600	1,339.48600	0.00000	1,348.74000	1,348.74000	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,364.76400	1,364.76400	0.00000	1,374.19000	1,374.19000	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,639.00900	1,639.00900	0.00000	1,654.93900	1,654.93900	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,668.44700	1,668.44700	0.00000	1,684.67200	1,684.67200	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,699.59400	1,699.59400	0.00000	1,716.13100	1,716.13100	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,731.91400	1,731.91400	0.00000	1,748.76900	1,748.76900	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,764.59800	1,764.59800	0.00000	1,781.76700	1,781.76700	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,384.27800	1,384.27800	0.00000	1,397.97400	1,397.97400	0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,409.14200	1,409.14200	0.00000	1,423.09000	1,423.09000	0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,435.44700	1,435.44700	0.00000	1,449.66400	1,449.66400	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,462.74400	1,462.74400	0.00000	1,477.23400	1,477.23400	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,490.34900	1,490.34900	0.00000	1,505.10800	1,505.10800	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	100.00000	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.03690	93.04483	0.00000	8.87561	93.85750	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.11184	94.75777	0.00000	8.94285	95.58554	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.18084	92.73764	0.00000	9.00373	93.58104	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.25276	94.52289	0.00000	9.06672	95.38259	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.32895	92.53124	0.00000	9.13343	93.40726	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	9.59446	91.53712	0.00000	9.44383	92.68546	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.66088	93.22229	0.00000	9.50533	94.39190	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.72085	90.70258	0.00000	9.56024	91.89424	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.78018	92.44888	0.00000	9.61434	93.66352	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.84482	89.94845	0.00000	9.67344	91.18614	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	1,357.84400	1,357.84400	0.00000	1,371.58200	1,371.58200	0.00	0.00	0.00	0	617.00
GOVI	On 06/08/2026		GOVI	0.00	1,382.23200	1,382.23200	0.00000	1,396.22400	1,396.22400	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,408.03600	1,408.03600	0.00000	1,422.29600	1,422.29600	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,434.81100	1,434.81100	0.00000	1,449.34600	1,449.34600	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,461.88900	1,461.88900	0.00000	1,476.69400	1,476.69400	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	146.99100	146.99100	0.00000	146.91185	146.91185	0.00	0.00	146,109,054.00	994	3,770.00
I2029	On 06/08/2026		Bond Future	0.00	149.69708	149.69708	0.00000	149.61667	149.61667	0.00	0.00	343,554,798.60	2,295	4,852.00
I2029	On 05/11/2026		Bond Future	0.00	151.01633	151.01633	0.00000	150.93466	150.93466	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.92299	153.92299	0.00000	153.83985	153.83985	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.34394	155.34394	0.00000	155.25891	155.25891	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	115.34621	115.34621	0.00000	115.10263	115.10263		1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	115.05233	115.05233	0.00000	114.80439	114.80439		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.20554	117.20554	0.00000	116.95316	116.95316		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.98962	116.98962	0.00000	116.73229	116.73229		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.22200	119.22200	0.00000	118.95965	118.95965		1.03	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	143.68119	143.68119	0.00000	143.63877	143.63877		0.00	0.00	278,023,102.65	1,935	8,541.00
I2033	On 06/08/2026	Bond Future	0.00	146.32636	146.32636	0.00000	146.28330	146.28330		0.00	0.00	65,115,230.20	445	5,227.00
I2033	On 05/11/2026	Bond Future	0.00	147.48108	147.48108	0.00000	147.43745	147.43745		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.31969	150.31969	0.00000	150.27534	150.27534		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.56723	151.56723	0.00000	151.52179	151.52179		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	159.66911	159.66911	0.00000	160.15010	160.15010		0.00	0.00	229,763,849.29	1,439	3,858.00
I2038	On 06/08/2026	Bond Future	0.00	160.41378	160.41378	0.00000	160.90394	160.90394		0.00	0.00	0.00	0	1,433.00
I2038	On 05/11/2026	Bond Future	0.00	163.41563	163.41563	0.00000	163.91542	163.91542		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.31673	164.31673	0.00000	164.82602	164.82602		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.45268	167.45268	0.00000	167.97154	167.97154		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	124.63810	124.63810	0.00000	124.28423	124.28423		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	124.08510	124.08510	0.00000	123.72496	123.72496		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.40746	126.40746	0.00000	126.04068	126.04068		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	125.92871	125.92871	0.00000	125.55488	125.55488		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	128.33157	128.33157	0.00000	127.95040	127.95040		3.48	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	142.08213	142.08213	0.00000	141.03579	141.03579		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	144.69780	144.69780	0.00000	143.63239	143.63239		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	145.07711	145.07711	0.00000	143.99187	143.99187		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.86948	147.86948	0.00000	146.76344	146.76344		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.30791	148.30791	0.00000	147.18035	147.18035		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	147.04281	147.04281	0.00000	146.30009	146.30009		0.00	0.00	80,432,417.07	547	16,820.00
I2050	On 06/08/2026	Bond Future	0.00	147.30537	147.30537	0.00000	146.54916	146.54916		0.00	0.00	80,576,037.39	547	547.00
I2050	On 05/11/2026	Bond Future	0.00	150.06198	150.06198	0.00000	149.29200	149.29200		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.45238	150.45238	0.00000	149.66747	149.66747		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	153.32382	153.32382	0.00000	152.52377	152.52377		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	131.42583	131.42583	0.00000	131.42824	131.42824		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	130.99776	130.99776	0.00000	131.00027	131.00027		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.44953	133.44953	0.00000	133.45217	133.45217		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	133.10622	133.10622	0.00000	133.10893	133.10893		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.64607	135.64607	0.00000	135.64877	135.64877		4.88	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	443.53400	443.53400	0.00000	442.64100	442.64100		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	451.61000	451.61000	0.00000	450.70300	450.70300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	460.14800	460.14800	0.00000	459.22600	459.22600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	469.00400	469.00400	0.00000	468.06500	468.06500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	477.95800	477.95800	0.00000	477.00000	477.00000		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	
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	7.20163	102.80329	0.00000	7.08949	102.86661	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.09654	100.92935	0.00000	6.90574	100.99680	0.24		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.10748	102.79478	0.00000	5.50710	102.86368	0.07		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	7.45680	105.43760	0.00000	7.31041	105.65886	1.06		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.49404	104.49971	0.00000	7.31819	104.71045	0.92		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.47184	105.79861	0.00000	7.25426	106.02578	0.76		0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	298.83704	298.83704	0.00000	298.15880	298.15880	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.93492	298.93492	0.00000	298.24450	298.24450	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.52858	304.52858	0.00000	303.82600	303.82600	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.87103	304.87103	0.00000	304.15486	304.15486	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.68955	310.68955	0.00000	309.95930	309.95930	0.00		0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.87797	102.60003	0.00000	7.69449	103.18590	4.41		0.00	0.00	0	71,798.00
R2030	On 07/05/2026	7.21 Call	Bond Future	9.16000	0.00916	0.00000	45.03000	0.04503	9.160	4.05	0.02	0.00	0	1,000.00	
R2030	On 07/05/2026	7.71 Call	Bond Future	240.93000	0.24093	0.00000	514.73000	0.51473	240.930	4.37	0.32	0.00	0	1,000.00	
R2030	On 07/05/2026	7.92 Put	Bond Future	418.62000	0.41862	0.00000	231.71000	0.23171	418.620	4.60	(0.45)	0.00	0	1,000.00	
R2030	On 06/08/2026		Bond Future	7.93368	100.45380	0.00000	7.73449	101.05047		4.30	0.00	139,530,328.20	1,389	109,105.00	
R2030	On 06/08/2026	7.21 Call	Bond Future	195.87000	0.19587	0.00000	326.62000	0.32662	195.870	3.94	0.17	0.00	0	1,000.00	
R2030	On 06/08/2026	7.71 Call	Bond Future	664.97000	0.66497	0.00000	942.24000	0.94224	664.970	4.27	0.40	0.00	0	1,000.00	
R2030	On 06/08/2026	8.06 Put	Bond Future	854.93000	0.85493	0.00000	633.20000	0.63320	854.930	4.60	(0.44)	0.00	0	1,000.00	
R2030	On 05/11/2026		Bond Future	7.95973	102.31062	0.00000	7.74332	102.91851		3.94	0.00	0.00	0	0.00	
R2030	On 04/02/2027		Bond Future	7.97926	100.24920	0.00000	7.74226	100.86871		3.77	0.00	0.00	0	0.00	
R2030	On 06/05/2027		Bond Future	8.02122	102.13948	0.00000	7.75988	102.77061		3.36	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	8.24140	100.97153	0.00000	8.06937	101.76556	6.87		0.00	0.00	0	129,629.00
R2032	On 06/08/2026		Bond Future	0.00	8.29489	102.80519	0.00000	8.11308	103.61382	6.66		0.00	422,118,110.14	4,106	50,451.00

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	8.33649	100.54530	0.00000	8.14418	101.36910		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.37586	102.45799	0.00000	8.17193	103.29751		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.42239	100.23020	0.00000	8.20566	101.08544		5.92	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	8.33128	109.74096	0.00000	8.15946	110.68107		8.31	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.38473	111.73387	0.00000	8.20396	112.69125		8.30	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.42709	108.75670	0.00000	8.23683	109.73201		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.46738	110.82564	0.00000	8.26676	111.81954		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.51402	107.87304	0.00000	8.30213	108.88564		7.60	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00	8.55559	103.68574	0.00000	8.39932	104.65688		9.08	0.00	259,214,350.00	2,500	42,114.00
R2035	On 07/05/2026	Bond Future	8.29 Call	330.63000	0.33063	0.00000	690.32000	0.69032	330.630	8.74	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,895.83000	1.89583	0.00000	1,304.37000	1.30437	1,895.830	8.78	(0.74)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	990.80000	0.99080	0.00000	635.58000	0.63558	990.800	9.18	(0.50)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	1,890.25000	1.89025	0.00000	2,685.02000	2.68502	1,890.250	9.65	0.72	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	97.78000	0.09778	0.00000	59.23000	0.05923	97.780	10.53	(0.08)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,436.38000	6.43638	0.00000	7,401.98000	7.40198	6,436.380	11.47	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,548.47000	6.54847	0.00000	7,514.56000	7.51456	6,548.470	11.51	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	6,828.37000	6.82837	0.00000	7,795.54000	7.79554	6,828.370	11.61	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.69000	0.00169	0.00000	1.23000	0.00123	1.690	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.54000	0.00154	0.00000	1.13000	0.00113	1.540	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	1.23000	0.00123	0.00000	0.92000	0.00092	1.230	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.13000	0.00013	0.00000	0.11000	0.00011	0.130	13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.12000	0.00012	0.00000	0.10000	0.00010	0.120	13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.08000	0.00008	0.00000	0.07000	0.00007	0.080	13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.60716	105.56871	0.00000	8.44417	106.55761		8.99	0.00	79,282,101.21	751	57,813.00
R2035	On 06/08/2026	Bond Future	7.70 Call	362.06000	0.36206	0.00000	544.72000	0.54472	362.060	8.53	0.14	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	599.15000	0.59915	0.00000	865.82000	0.86582	599.150	8.35	0.22	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,254.12000	1.25412	0.00000	1,677.24000	1.67724	1,254.120	8.72	0.36	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,006.18000	3.00618	0.00000	2,464.02000	2.46402	3,006.180	8.79	(0.61)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,518.69000	2.51869	0.00000	3,129.47000	3.12947	2,518.690	9.32	0.56	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,813.39000	2.81339	0.00000	3,455.44000	3.45544	2,813.390	9.46	0.59	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,205.11000	4.20511	0.00000	4,958.70000	4.95870	4,205.110	10.06	0.71	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,003.85000	1.00385	0.00000	790.11000	0.79011	1,003.850	10.19	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,600.17000	4.60017	0.00000	5,377.90000	5.37790	4,600.170	10.21	0.74	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	791.11000	0.79111	0.00000	619.80000	0.61980	791.110	10.48	(0.22)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	576.03000	0.57603	0.00000	449.42000	0.44942	576.030	10.88	(0.16)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	518.52000	0.51852	0.00000	404.18000	0.40418	518.520	11.01	(0.15)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	511.81000	0.51181	0.00000	398.91000	0.39891	511.810	11.03	(0.15)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	300.04000	0.30004	0.00000	233.44000	0.23344	300.040	11.71	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	267.28000	0.26728	0.00000	207.98000	0.20798	267.280	11.86	(0.08)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.65239	103.01781	0.00000	8.48241	104.02522		9.08	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,078.43000	1.07843	0.00000	1,402.06000	1.40206	1,078.430	8.40	0.28	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,275.78000	3.27578	0.00000	2,770.70000	2.77070	3,275.780	8.70	(0.55)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,266.61000	3.26661	0.00000	3,880.83000	3.88083	3,266.610	9.15	0.56	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,044.24000	2.04424	0.00000	1,701.75000	1.70175	2,044.240	9.40	(0.39)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,517.75000	1.51775	0.00000	1,257.48000	1.25748	1,517.750	9.97	(0.30)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	941.03000	0.94103	0.00000	773.69000	0.77369	941.030	10.66	(0.20)	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		8.69714		104.97747	0.00000	8.51955	106.00407		8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	989.49000		0.98949	0.00000	1,263.21000	1.26321	989.490	7.97	0.23	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,801.83000		1.80183	0.00000	2,217.71000	2.21771	1,801.830	7.93	0.36	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,850.41000		2.85041	0.00000	2,437.70000	2.43770	2,850.410	8.69	(0.44)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.74233		102.45313	0.00000	8.55683	103.49907		8.43	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.87348		99.79911	0.00000	8.72760	100.78491		10.94	0.00	0.00	0	176,288.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,584.91000		1.58491	0.00000	2,318.46000	2.31846	1,584.910	10.94	0.62	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,154.35000		4.15435	0.00000	5,094.08000	5.09408	4,154.350	12.11	0.91	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	13.47000		0.01347	0.00000	9.56000	0.00956	13.470	13.53	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,695.4800		12.69548	0.00000	13,681.26000	13.68126	12,695.480	15.50	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.61	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.93524		97.35144	0.00000	8.78368	98.35534		11.13	0.00	0.00	0	94,784.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,408.87000		7.40887	0.00000	8,291.75000	8.29175	7,408.870	13.24	0.84	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	258.35000		0.25835	0.00000	207.10000	0.20710	258.350	14.57	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	102.06000		0.10206	0.00000	81.21000	0.08121	102.060	15.16	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.98221		99.15097	0.00000	8.82503	100.17359		10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,100.88000		5.10088	0.00000	5,815.20000	5.81520	5,100.880	11.54	0.66	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,046.16000		1.04616	0.00000	883.65000	0.88365	1,046.160	12.84	(0.19)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	631.94000		0.63194	0.00000	533.46000	0.53346	631.940	13.89	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.02852		96.77901	0.00000	8.86526	97.82117		10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,915.10000		1.91510	0.00000	2,317.89000	2.31789	1,915.100	9.86	0.35	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,004.30000		3.00430	0.00000	2,619.65000	2.61965	3,004.300	11.08	(0.41)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,086.68000		2.08668	0.00000	1,809.96000	1.80996	2,086.680	11.90	(0.30)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.08434		98.60377	0.00000	8.91468	99.66550		10.04	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.99329		114.79573	0.00000	8.84239	115.99440		11.45	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.05543		116.88045	0.00000	8.89877	118.10108		10.80	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.10946		113.55718	0.00000	8.94688	114.80059		10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.16265		115.71745	0.00000	8.99380	116.98462		10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.22054		112.41588	0.00000	9.04510	113.70683		9.99	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		9.09819		106.93882	0.00000	8.94737	108.12548		8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.16012		108.88084	0.00000	9.00385	110.08928		7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.21433		105.91395	0.00000	9.05249	107.14493		7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.26777		107.92883	0.00000	9.10006	109.18327		7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.32558		104.98464	0.00000	9.15171	106.26265		7.02	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		9.18427		101.06497	0.00000	9.02845	102.26522		12.99	0.00	0.00	0	34,891.00
R2040	On 07/05/2026	Bond Future	8.65	Call	137.24000		0.13724	0.00000	348.47000	0.34847	137.240	12.00	0.10	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,676.2000		10.67620	0.00000	11,874.77000	11.87477	10,676.200	16.95	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.05000		0.00005	0.00000	0.05000	0.00005	0.050	18.39	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000		0.00000	0.00000	0.00000	0.00000		18.39	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.24928		98.38971	0.00000	9.08797	99.61189		12.88	0.00	0.00	0	68,180.00
R2040	On 05/11/2026	Bond Future	0.00		9.30063		100.20848	0.00000	9.13394	101.45347		12.21	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 05/11/2026	Bond Future	9.91	Call	6,539.73000		6.53973	0.00000	7,446.62000	7.44662	6,539.730	13.56	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,135.75000		1.13575	0.00000	952.98000	0.95298	1,135.750	15.06	(0.18)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	701.10000		0.70110	0.00000	588.14000	0.58814	701.100	16.24	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.35180		97.60623	0.00000	9.17935	98.87492		12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,303.80000		2.30380	0.00000	2,806.74000	2.80674	2,303.800	11.43	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,439.56000		3.43956	0.00000	2,984.33000	2.98433	3,439.560	12.94	(0.40)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,385.34000		2.38534	0.00000	2,056.90000	2.05690	2,385.340	13.80	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.41131		99.44642	0.00000	9.23283	100.73902		11.64	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		9.25794		108.28305	0.00000	9.10721	109.60210		9.29	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.31918		110.24950	0.00000	9.16341	111.59265		8.41	0.00	0.00	0	748.00
R2042	On 05/11/2026	Bond Future	0.00		9.37320		107.18188	0.00000	9.21230	108.55010		8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.42647		109.22091	0.00000	9.26021	110.61516		7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.48357		106.17502	0.00000	9.31170	107.59554		7.91	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		9.28797		97.78378	0.00000	9.14234	99.00595		14.56	0.00	0.00	0	126,905.00
R2044	On 07/05/2026	Bond Future	10.00	Put	157.28000		0.15728	0.00000	108.65000	0.10865	157.280	16.83	(0.08)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.34860		95.17420	0.00000	9.19830	96.41873		14.45	0.00	0.00	0	27,030.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,706.50000		4.70650	0.00000	3,993.39000	3.99339	4,706.500	13.97	(0.64)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,515.80000		3.51580	0.00000	2,941.65000	2.94165	3,515.800	14.45	(0.53)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,938.15000		1.93815	0.00000	1,593.84000	1.59384	1,938.150	15.74	(0.33)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.39672		96.93350	0.00000	9.24189	98.20132		13.88	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.44454		94.39419	0.00000	9.28491	95.68609		13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.49942		96.17386	0.00000	9.33478	97.49012		13.17	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		9.24006		97.14860	0.00000	9.09442	98.47012		15.78	0.00	0.00	0	138,775.00
R2048	On 07/05/2026	Bond Future	8.30	Call	11.99000		0.01199	0.00000	47.38000	0.04738	11.990	14.78	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	151.46000		0.15146	0.00000	374.52000	0.37452	151.460	14.60	0.09	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.29109		98.91280	0.00000	9.14115	100.25847		14.99	0.00	2,967,384.00	30	181,755.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,738.18000		4.73818	0.00000	4,000.55000	4.00055	4,738.180	14.48	(0.61)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,420.99000		1.42099	0.00000	1,158.73000	1.15873	1,420.990	17.04	(0.24)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.33734		96.30234	0.00000	9.18309	97.67306		14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.38352		98.13430	0.00000	9.22471	99.53114		14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.42919		95.54430	0.00000	9.26580	96.96742		14.36	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		9.16948		125.68610	0.00000	9.01879	127.51207		16.23	0.00	0.00	0	31,090.00
R2053	On 06/08/2026	Bond Future	0.00		9.21846		127.96858	0.00000	9.06337	129.82792		15.41	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10	Call	504.00000		0.50400	0.00000	758.93000	0.75893	504.000	14.71	0.10	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,672.58000		3.67258	0.00000	4,657.21000	4.65721	3,672.580	15.08	0.47	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,088.55000		5.08855	0.00000	4,213.84000	4.21384	5,088.550	15.08	(0.53)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,745.42000		2.74542	0.00000	2,226.03000	2.22603	2,745.420	16.37	(0.34)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.26092		124.47220	0.00000	9.10143	126.36605		15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.30224		126.84009	0.00000	9.13817	128.77015		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.34620		123.37003	0.00000	9.17739	125.33642		14.67	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		8.73064		84.50064	0.00000	8.56957	85.44710		10.78	0.00	0.00	0	18,525.00
R209	On 06/08/2026	Bond Future	0.00		8.78294		86.03519	0.00000	8.61586	86.99899		10.74	0.00	0.00	0	33,604.00
R209	On 05/11/2026	Bond Future	0.00		8.82704		84.47379	0.00000	8.65376	85.45555		10.72	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	8.86992	86.08066	0.00000	8.69003	87.08120		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,218.04000	1.21804	0.00000	1,533.08000	1.53308	1,218.040	9.53	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,990.22000	2.99022	0.00000	2,573.38000	2.57338	2,990.220	10.47	(0.46)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.91711	84.55258	0.00000	8.73025	85.57191		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,790.27000	1.79027	0.00000	2,178.46000	2.17846	1,790.270	9.35	0.35	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,650.72000	2.65072	0.00000	2,292.08000	2.29208	2,650.720	10.56	(0.39)	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	261.93372	261.93372	0.00000	261.94298	261.94298		0.00	0.00	39,551,991.72	151	945.00
R210	On 06/08/2026	Bond Future	0.00	266.75583	266.75583	0.00000	266.76566	266.76566		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	268.21762	268.21762	0.00000	268.22798	268.22798		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.38022	273.38022	0.00000	273.39100	273.39100		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.98440	274.98440	0.00000	274.99479	274.99479		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	8.09061	97.10283	0.00000	7.91815	97.76332		5.78	0.00	0.00	0	88,526.00
R213	On 06/08/2026	Bond Future	0.00	8.14027	98.86624	0.00000	7.95646	99.53888		5.52	0.00	3,163,719.68	32	3,578.00
R213	On 05/11/2026	Bond Future	0.00	8.18121	97.14249	0.00000	7.98498	97.82774		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.22057	98.99030	0.00000	8.01007	99.68865		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.26163	97.30481	0.00000	8.03538	98.01629		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,664.76000	1.66476	0.00000	2,031.01000	2.03101	1,664.760	4.65	0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	965.54000	0.96554	0.00000	789.84000	0.78984	965.540	5.46	(0.28)	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	9.19102	79.73606	0.00000	9.04032	80.76371		14.59	0.00	0.00	0	41,264.00
R214	On 06/08/2026	Bond Future	0.00	9.24533	81.18406	0.00000	9.08995	82.23051		13.88	0.00	3,003,810.22	37	261.00
R214	On 05/11/2026	Bond Future	0.00	9.29479	79.38725	0.00000	9.13467	80.45321		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.34436	80.89736	0.00000	9.17921	81.98360		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.39373	79.12425	0.00000	9.22347	80.23101		13.11	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 :											2,172,406,284.37	17,198	1,920,988.00	
Grand Total:											2,172,406,284.37	17,198	1,920,988.00	