

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2026

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		1,255.63000		1,255.63000	0.00000	1,260.96100	1,260.96100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.21900		1,278.21900	0.00000	1,283.66600	1,283.66600		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.96700		1,301.96700	0.00000	1,307.52200	1,307.52200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,326.46600		1,326.46600	0.00000	1,332.12600	1,332.12600		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,351.15700		1,351.15700	0.00000	1,356.91500	1,356.91500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,622.10000		1,622.10000	0.00000	1,634.41500	1,634.41500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,651.28300		1,651.28300	0.00000	1,663.84400	1,663.84400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,681.96200		1,681.96200	0.00000	1,694.76600	1,694.76600		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,713.61100		1,713.61100	0.00000	1,726.65700	1,726.65700		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,745.50800		1,745.50800	0.00000	1,758.78800	1,758.78800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,372.63500		1,372.63500	0.00000	1,383.92200	1,383.92200		0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026	Index Future	0.00		1,397.32900		1,397.32900	0.00000	1,408.84000	1,408.84000		0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026	Index Future	0.00		1,423.29000		1,423.29000	0.00000	1,435.02300	1,435.02300		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,450.07200		1,450.07200	0.00000	1,462.02600	1,462.02600		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,477.06300		1,477.06300	0.00000	1,489.23300	1,489.23300		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.19263		92.26865	0.00000	9.08077	92.82534		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.27451		93.96969	0.00000	9.15704	94.53793		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.35321		91.92601	0.00000	9.22998	92.50534		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.43795		93.67697	0.00000	9.30847	94.26738		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.52900		91.64559	0.00000	9.39299	92.24656		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		9.69640		90.77190	0.00000	9.57409	91.69118		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.76585		92.44534	0.00000	9.63935	93.38287		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.83045		89.90242	0.00000	9.69974	90.85790		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.89596		91.61487	0.00000	9.76094	92.58858		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.96784		89.07512	0.00000	9.82831	90.06661		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		1,346.33400		1,346.33400	0.00000	1,357.82300	1,357.82300		0.00	0.00	0.00	0	60.00
GOVI	On 06/08/2026	GOVI	0.00		1,370.55600		1,370.55600	0.00000	1,382.27100	1,382.27100		0.00	0.00	0.00	0	568.00
GOVI	On 05/11/2026	GOVI	0.00		1,396.01900		1,396.01900	0.00000	1,407.96000	1,407.96000		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,422.28800		1,422.28800	0.00000	1,434.45400	1,434.45400		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,448.76200		1,448.76200	0.00000	1,461.14800	1,461.14800		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		147.02082		147.02082	0.00000	147.13411	147.13411		0.00	0.00	0.00	0	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		149.73121		149.73121	0.00000	149.84865	149.84865		0.00	0.00	0.00	0	8,451.00
I2029	On 05/11/2026	Bond Future	0.00		151.03383		151.03383	0.00000	151.15426	151.15426		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.91060		153.91060	0.00000	154.03333	154.03333		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.29103		155.29103	0.00000	155.41542	155.41542		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
I2031	On 07/05/2026	Bond Future	0.00		115.66135		115.66135	0.00000	115.79777	115.79777		2.97	0.00	0.00	0	1,034.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 06/08/2026	Bond Future	0.00	115.36918	115.36918	0.00000	115.50969	115.50969		2.78	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	117.51731	117.51731	0.00000	117.66112	117.66112		2.51	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.28095	117.28095	0.00000	117.42807	117.42807		2.36	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.48891	119.48891	0.00000	119.63807	119.63807		2.14	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	143.87874	143.87874	0.00000	143.77366	143.77366		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	146.53116	146.53116	0.00000	146.42623	146.42623		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	147.67173	147.67173	0.00000	147.56558	147.56558		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.48449	150.48449	0.00000	150.37631	150.37631		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.69562	151.69562	0.00000	151.58480	151.58480		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	161.08612	161.08612	0.00000	160.82721	160.82721		0.00	0.00	0.00	0	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	161.85467	161.85467	0.00000	161.59313	161.59313		0.00	0.00	0.00	0	3,784.00
I2038	On 05/11/2026	Bond Future	0.00	164.86814	164.86814	0.00000	164.60279	164.60279		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.76169	165.76169	0.00000	165.49174	165.49174		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.88300	168.88300	0.00000	168.60700	168.60700		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	125.90691	125.90691	0.00000	125.89327	125.89327		7.71	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.37219	125.37219	0.00000	125.35991	125.35991		7.48	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.70662	127.70662	0.00000	127.69484	127.69484		7.05	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.22392	127.22392	0.00000	127.21260	127.21260		6.85	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.61893	129.61893	0.00000	129.60664	129.60664		6.48	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	142.90361	142.90361	0.00000	143.31165	143.31165		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	145.53806	145.53806	0.00000	145.95554	145.95554		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	145.91413	145.91413	0.00000	146.34033	146.34033		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	148.69349	148.69349	0.00000	149.12780	149.12780		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	149.10792	149.10792	0.00000	149.54988	149.54988		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	146.77192	146.77192	0.00000	148.25289	148.25289		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	147.02611	147.02611	0.00000	148.53654	148.53654		0.00	0.00	29,405,222.00	200	17,338.00
I2050	On 05/11/2026	Bond Future	0.00	149.76358	149.76358	0.00000	151.30269	151.30269		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.11528	150.11528	0.00000	151.68435	151.68435		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.94195	152.94195	0.00000	154.53954	154.53954		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	133.62683	133.62683	0.00000	134.06386	134.06386		11.53	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.23432	133.23432	0.00000	133.68136	133.68136		11.22	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.71516	135.71516	0.00000	136.17118	136.17118		10.66	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.38497	135.38497	0.00000	135.85036	135.85036		10.40	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.93379	137.93379	0.00000	138.40696	138.40696		9.92	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	444.68200	444.68200	0.00000	445.45900	445.45900		0.00	0.00	0.00	0	32.00
IGOV	On 06/08/2026	Index Future	0.00	452.79200	452.79200	0.00000	453.59000	453.59000		0.00	0.00	0.00	0	224.00
IGOV	On 05/11/2026	Index Future	0.00	461.31300	461.31300	0.00000	462.12800	462.12800		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	470.10000	470.10000	0.00000	470.93100	470.93100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	478.95500	478.95500	0.00000	479.79800	479.79800		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00

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 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	7.40317	102.68966	0.00000	7.35707	102.71564	0.67		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.43196	100.81101	0.00000	7.34937	100.84012	0.41		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.24658	102.66431	0.00000	6.98185	102.69460	0.11		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	7.69975	105.07170	0.00000	7.65355	105.14115	1.70		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.78383	104.15365	0.00000	7.72713	104.22124	1.45		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.83984	105.41591	0.00000	7.76910	105.48933	1.29		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	299.18323	299.18323	0.00000	297.79069	297.79069	0.00		0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	299.29166	299.29166	0.00000	297.87773	297.87773	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.86367	304.86367	0.00000	303.42525	303.42525	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.14401	305.14401	0.00000	303.67899	303.67899	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.89013	310.89013	0.00000	309.39557	309.39557	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	8.14281	101.76171	0.00000	8.03560	102.10003	5.01		0.00	0.00	0	57,283.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.00000	0.00000	0.00000	0.40000	0.00040	4.60		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	10.33000	0.01033	0.00000	57.90000	0.05790	10.330	4.70	0.03	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	784.91000	0.78491	0.00000	589.92000	0.58992	784.910	4.92	(0.81)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.22036	99.60268	0.00000	8.10347	99.94864	4.50		0.00	0.00	0	150,861.00
R2030	On 06/08/2026		Bond Future	7.21 Call	85.77000	0.08577	0.00000	128.77000	0.12877	85.770	4.18	0.09	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	331.93000	0.33193	0.00000	443.56000	0.44356	331.930	4.27	0.25	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,207.58000	1.20758	0.00000	1,037.68000	1.03768	1,207.580	4.56	(0.57)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.27470	101.43395	0.00000	8.14748	101.78690	4.00		0.00	0.00	0	2,093.00
R2030	On 04/02/2027		Bond Future	0.00	8.33227	99.33519	0.00000	8.19288	99.69485	3.72		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.42151	101.18234	0.00000	8.26797	101.54811	3.26		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	8.47143	99.92185	0.00000	8.36389	100.41087	8.11		0.00	0.00	0	37,678.00
R2032	On 06/08/2026		Bond Future	0.00	8.53745	101.73883	0.00000	8.42345	102.23824	7.18		0.00	0.00	0	131,495.00
R2032	On 05/11/2026		Bond Future	0.00	8.59534	99.44958	0.00000	8.47462	99.95873	6.70		0.00	0.00	0	41,855.00

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					
R2032	On 04/02/2027	Bond Future	0.00	8.65547	101.32094	0.00000	8.52739	101.83979			6.36	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.72633	99.04589	0.00000	8.59029	99.57381			6.01	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	8.58137	108.39091	0.00000	8.47386	108.96863			8.67	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.64736	110.36192	0.00000	8.53393	110.95173			7.99	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.70562	107.34885	0.00000	8.58608	107.95020			7.52	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.76571	109.36892	0.00000	8.63960	109.98163			6.97	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.83518	106.36101	0.00000	8.70205	106.98449			6.70	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	8.74070	102.55072	0.00000	8.62291	103.27105			10.63	0.00	205,101,440.00	2,000	42,100.00
R2035	On 07/05/2026	Bond Future	8.29 Call	35.77000	0.03577	0.00000	167.54000	0.16754	35.770	10.42	0.05	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	8.31 Put	2,709.51000	2.70951	0.00000	2,135.17000	2.13517	2,709.510	10.44	(0.94)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.55 Put	1,428.75000	1.42875	0.00000	1,078.92000	1.07892	1,428.750	10.72	(0.75)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.79 Call	875.28000	0.87528	0.00000	1,467.12000	1.46712	875.280	11.16	0.57	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.20 Put	65.83000	0.06583	0.00000	68.32000	0.06832	65.830	12.09	(0.08)	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.64 Call	5,289.24000	5.28924	0.00000	6,012.64000	6.01264	5,289.240	13.15	1.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	9.66 Call	5,402.17000	5.40217	0.00000	6,125.35000	6.12535	5,402.170	13.20	1.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	9.71 Call	5,683.97000	5.68397	0.00000	6,406.62000	6.40662	5,683.970	13.32	1.00	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.14 Put	0.07000	0.00007	0.00000	0.36000	0.00036	0.070	14.35	0.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.16 Put	0.06000	0.00006	0.00000	0.32000	0.00032	0.060	14.39	0.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.21 Put	0.04000	0.00004	0.00000	0.24000	0.00024	0.040	14.51	0.00	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.21	0.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.21	0.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.21	0.00	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	0.00	8.79984	104.41554	0.00000	8.67671	105.15049			9.60	0.00	208,831,080.00	2,000	79,083.00
R2035	On 06/08/2026	Bond Future	7.70 Call	272.73000	0.27273	0.00000	386.85000	0.38685	272.730	9.64	0.11	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	7.95 Call	449.23000	0.44923	0.00000	615.51000	0.61551	449.230	9.42	0.17	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.29 Call	898.95000	0.89895	0.00000	1,165.08000	1.16508	898.950	9.45	0.29	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	8.34 Put	3,772.57000	3.77257	0.00000	3,320.53000	3.32053	3,772.570	9.49	(0.69)	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.71 Call	1,898.12000	1.89812	0.00000	2,306.85000	2.30685	1,898.120	9.86	0.47	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	8.79 Call	2,145.96000	2.14596	0.00000	2,580.49000	2.58049	2,145.960	9.97	0.51	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.13 Call	3,376.77000	3.37677	0.00000	3,907.23000	3.90723	3,376.770	10.55	0.64	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.21 Put	1,301.59000	1.30159	0.00000	1,115.93000	1.11593	1,301.590	10.70	(0.33)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.22 Call	3,741.46000	3.74146	0.00000	4,293.01000	4.29301	3,741.460	10.72	0.67	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39 Put	1,035.32000	1.03532	0.00000	886.91000	0.88691	1,035.320	11.03	(0.27)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63 Put	762.65000	0.76265	0.00000	653.74000	0.65374	762.650	11.48	(0.21)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71 Put	688.97000	0.68897	0.00000	590.94000	0.59094	688.970	11.63	(0.19)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72 Put	680.32000	0.68032	0.00000	583.58000	0.58358	680.320	11.64	(0.19)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13 Put	406.40000	0.40640	0.00000	350.61000	0.35061	406.400	12.42	(0.12)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22 Put	363.52000	0.36352	0.00000	314.16000	0.31416	363.520	12.58	(0.11)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00	8.85504	101.83343	0.00000	8.72652	102.58247			9.38	0.00	0.00	0	32,647.00
R2035	On 05/11/2026	Bond Future	7.97 Call	852.02000	0.85202	0.00000	1,058.73000	1.05873	852.020	9.03	0.23	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47 Put	3,983.59000	3.98359	0.00000	3,563.88000	3.56388	3,983.590	9.09	(0.62)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80 Call	2,623.97000	2.62397	0.00000	3,040.02000	3.04002	2,623.970	9.45	0.50	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97 Put	2,517.63000	2.51763	0.00000	2,225.88000	2.22588	2,517.630	9.69	(0.45)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30 Put	1,866.98000	1.86698	0.00000	1,644.67000	1.64467	1,866.980	10.22	(0.35)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	1,205.08000	1.20508	0.00000	1,060.45000	1.06045	1,205.080	11.09	(0.24)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.91261	103.74966	0.00000	8.77827	104.51290			8.77	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
R2035	On 04/02/2027	Bond Future	7.70	Call	849.01000	0.84901	0.00000	1,029.24000	1.02924	849.010	8.64	0.20	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	1,491.99000	1.49199	0.00000	1,764.31000	1.76431	1,491.990	8.45	0.31	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	3,418.01000	3.41801	0.00000	3,072.19000	3.07219	3,418.010	8.89	(0.50)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00		8.97221	101.17597	0.00000	8.83193	101.95285		8.50	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		9.01637	98.84628	0.00000	8.89395	99.66184		12.25	0.00	0.00	0	100,116.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	735.00000	0.73500	0.00000	1,346.08000	1.34608	735.000	12.72	0.48	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	3,142.28000	3.14228	0.00000	3,960.01000	3.96001	3,142.280	13.97	0.93	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	1.61000	0.00161	0.00000	3.69000	0.00369	1.610	15.54	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	11,742.36000	11.74236	0.00000	12,557.93000	12.55793	11,742.360	17.45	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		17.45	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		9.08334	96.38366	0.00000	8.95593	97.21546		11.62	0.00	20,047,801.28	208	224,340.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	6,601.07000	6.60107	0.00000	7,322.87000	7.32287	6,601.070	14.15	0.81	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	340.96000	0.34096	0.00000	295.58000	0.29558	340.960	15.70	(0.09)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	117.46000	0.11746	0.00000	101.50000	0.10150	117.460	15.81	(0.04)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		9.13731	98.15575	0.00000	9.00506	99.00349		10.92	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	4,390.73000	4.39073	0.00000	4,959.61000	4.95961	4,390.730	11.70	0.61	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	1,225.54000	1.22554	0.00000	1,078.99000	1.07899	1,225.540	13.22	(0.22)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	760.25000	0.76025	0.00000	671.68000	0.67168	760.250	14.43	(0.14)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		9.19285	95.74485	0.00000	9.05543	96.60865		10.73	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,659.20000	1.65920	0.00000	1,965.06000	1.96506	1,659.200	10.40	0.31	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	3,383.59000	3.38359	0.00000	3,036.99000	3.03699	3,383.590	11.18	(0.45)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	2,360.70000	2.36070	0.00000	2,111.33000	2.11133	2,360.700	12.03	(0.33)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.25926	97.52505	0.00000	9.11648	98.40436		10.03	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		9.12626	113.75393	0.00000	9.01385	114.63377		12.80	0.00	0.00	0	1,561.00	
R2038	On 06/08/2026	Bond Future	0.00		9.19314	115.82243	0.00000	9.07621	116.71991		11.34	0.00	0.00	0	1,069.00	
R2038	On 05/11/2026	Bond Future	0.00		9.25386	112.46860	0.00000	9.13239	113.38333		10.88	0.00	0.00	0	2,562.00	
R2038	On 04/02/2027	Bond Future	0.00		9.31581	114.58495	0.00000	9.18960	115.51701		10.27	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.38380	111.23283	0.00000	9.25269	112.18152		10.30	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		9.22618	105.94628	0.00000	9.11376	106.81737		13.56	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		9.29242	107.87276	0.00000	9.17572	108.76126		12.37	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		9.35274	104.87701	0.00000	9.23177	105.78250		12.17	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.41420	106.85051	0.00000	9.28878	107.77315		11.50	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.48123	103.85881	0.00000	9.35122	104.79800		11.30	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		9.25634	100.51674	0.00000	9.13898	101.41171		14.07	0.00	100,516,740.00	1,000	33,351.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	12.97000	0.01297	0.00000	90.67000	0.09067	12.970	13.76	0.02	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	10,121.35000	10.12135	0.00000	11,016.81000	11.01681	10,121.350	19.01	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		19.95	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		19.95	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		9.32358	97.83392	0.00000	9.20188	98.74662		13.84	0.00	212,690,942.08	2,174	69,193.00	
R2040	On 05/11/2026	Bond Future	0.00		9.37873	99.63274	0.00000	9.25288	100.56285		12.65	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	6,123.00000	6.12300	0.00000	6,796.45000	6.79645	6,123.000	13.98	0.67	0.00	0	2,300.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 05/11/2026	Bond Future	10.67	Put	1,256.37000	1.25637	0.00000	1,119.37000	1.11937	1,256.370	15.72	(0.19)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	795.31000	0.79531	0.00000	711.49000	0.71149	795.310	17.05	(0.12)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.43544	96.99915	0.00000	9.30519	97.94686		12.52	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,219.18000	2.21918	0.00000	2,586.53000	2.58653	2,219.180	12.13	0.34	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,671.02000	3.67102	0.00000	3,321.38000	3.32138	3,671.020	13.23	(0.42)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,592.87000	2.59287	0.00000	2,340.92000	2.34092	2,592.870	14.25	(0.31)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.50146	98.80257	0.00000	9.36669	99.76733		11.77	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		9.35598	107.43782	0.00000	9.23344	108.49583		15.36	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.42021	109.39153	0.00000	9.29338	110.47025		14.00	0.00	0.00	0	10,153.00
R2042	On 05/11/2026	Bond Future	0.00		9.47883	106.29758	0.00000	9.34771	107.39692		13.43	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.53833	108.29785	0.00000	9.40279	109.41786		12.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.60266	105.20697	0.00000	9.46255	106.34726		12.88	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		9.37093	97.09796	0.00000	9.21826	98.36588		16.35	0.00	0.00	0	34,640.00
R2044	On 07/05/2026	Bond Future	10.00	Put	41.98000	0.04198	0.00000	42.86000	0.04286	41.980	18.79	(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.43395	94.47824	0.00000	9.27620	95.77065		15.60	0.00	37,791,296.00	400	46,448.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,202.19000	5.20219	0.00000	4,439.06000	4.43906	5,202.190	15.21	(0.67)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,914.43000	3.91443	0.00000	3,294.03000	3.29403	3,914.430	15.60	(0.56)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,167.54000	2.16754	0.00000	1,793.78000	1.79378	2,167.540	16.81	(0.36)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.48581	96.21538	0.00000	9.32323	97.53212		14.32	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.53891	93.64273	0.00000	9.37122	94.98431		14.25	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.59992	95.38371	0.00000	9.42697	96.74971		13.46	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		9.30996	96.52452	0.00000	9.16188	97.85440		17.83	0.00	166,022,174.40	1,720	79,316.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.15000	0.00015	0.00000	6.52000	0.00652	0.150	17.32	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	15.08000	0.01508	0.00000	128.79000	0.12879	15.080	16.96	0.02	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.36281	98.27967	0.00000	9.21018	99.63521		16.28	0.00	376,902,534.45	3,835	254,012.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,195.15000	5.19515	0.00000	4,436.94000	4.43694	5,195.150	15.84	(0.64)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,594.66000	1.59466	0.00000	1,323.27000	1.32327	1,594.660	18.35	(0.26)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.41221	95.64818	0.00000	9.25511	97.02917		15.64	0.00	0.00	0	37,137.00
R2048	On 04/02/2027	Bond Future	0.00		9.46291	97.44809	0.00000	9.30111	98.85509		14.89	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.51379	94.82059	0.00000	9.34731	96.25324		14.72	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		9.23978	124.84945	0.00000	9.09161	126.62408		17.79	0.00	0.00	0	21,671.00
R2053	On 06/08/2026	Bond Future	0.00		9.29057	127.11980	0.00000	9.13791	128.92845		16.33	0.00	0.00	0	68,907.00
R2053	On 06/08/2026	Bond Future	8.10	Call	502.40000	0.50240	0.00000	759.27000	0.75927	502.400	16.49	0.10	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,388.09000	3.38809	0.00000	4,323.84000	4.32384	3,388.090	16.54	0.44	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,652.84000	5.65284	0.00000	4,779.94000	4.77994	5,652.840	16.54	(0.56)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	3,105.81000	3.10581	0.00000	2,582.75000	2.58275	3,105.810	17.81	(0.36)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.33616	123.59546	0.00000	9.17906	125.43817		16.20	0.00	0.00	0	4,029.00
R2053	On 04/02/2027	Bond Future	0.00		9.38188	125.92128	0.00000	9.22021	127.79874		15.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.43101	122.40179	0.00000	9.26464	124.31351		15.23	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		8.89052	83.57448	0.00000	8.77774	84.22643		12.85	0.00	0.00	0	16,160.00
R209	On 06/08/2026	Bond Future	0.00		8.94844	85.09421	0.00000	8.83123	85.75922		11.61	0.00	0.00	0	36,935.00
R209	On 05/11/2026	Bond Future	0.00		9.00016	83.50730	0.00000	8.87849	84.18506		10.99	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.05280	85.07874	0.00000	8.92646	85.76927		10.36	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	
R209	On 04/02/2027	Bond Future	8.03	Call	1,066.60000	1.06660	0.00000	1,264.32000	1.26432	1,066.600	10.24	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	3,436.30000	3.43630	0.00000	3,120.84000	3.12084	3,436.300	10.62	(0.51)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.11120	83.51009	0.00000	8.98000	84.21299		10.30	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,567.58000	1.56758	0.00000	1,810.96000	1.81096	1,567.580	9.92	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	3,064.36000	3.06436	0.00000	2,791.73000	2.79173	3,064.360	10.73	(0.43)	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		261.56781	261.56781	0.00000	261.55529	261.55529		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026	Bond Future	0.00		266.38990	266.38990	0.00000	266.38083	266.38083		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		267.81218	267.81218	0.00000	267.80427	267.80427		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		272.91326	272.91326	0.00000	272.90523	272.90523		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.43633	274.43633	0.00000	274.42710	274.42710		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		8.31134	96.26546	0.00000	8.20364	96.67292		6.50	0.00	0.00	0	80,812.00
R213	On 06/08/2026	Bond Future	0.00		8.37488	98.01596	0.00000	8.25970	98.43225		5.99	0.00	0.00	0	54,712.00
R213	On 05/11/2026	Bond Future	0.00		8.43435	96.26721	0.00000	8.31123	96.69170		5.55	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.49818	98.07868	0.00000	8.36605	98.51125		5.05	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.56809	96.35124	0.00000	8.42620	96.79130		4.71	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,214.60000	1.21460	0.00000	1,404.49000	1.40449	1,214.600	4.64	0.39	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,237.86000	1.23786	0.00000	1,106.07000	1.10607	1,237.860	5.51	(0.34)	0.00	0	2,830.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		9.29537	79.03535	0.00000	9.17257	79.86087		15.88	0.00	0.00	0	17,935.00
R214	On 06/08/2026	Bond Future	0.00		9.35265	80.47252	0.00000	9.22585	81.31419		14.98	0.00	0.00	0	22,859.00
R214	On 05/11/2026	Bond Future	0.00		9.40657	78.65490	0.00000	9.27581	79.51256		14.30	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.46219	80.13497	0.00000	9.32727	81.00880		13.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.51842	78.32726	0.00000	9.37934	79.21695		13.33	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 :											1,357,309,230.21	13,537	2,239,213.00		
Grand Total:											1,357,309,230.21	13,537	2,239,213.00		