

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2026

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		1,251.27900		1,251.27900	0.00000	1,255.63000	1,255.63000		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,273.78600		1,273.78600	0.00000	1,278.21900	1,278.21900		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,297.44900		1,297.44900	0.00000	1,301.96700	1,301.96700		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,321.86300		1,321.86300	0.00000	1,326.46600	1,326.46600		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,346.47000		1,346.47000	0.00000	1,351.15700	1,351.15700		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,612.51800		1,612.51800	0.00000	1,622.10000	1,622.10000		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,641.52200		1,641.52200	0.00000	1,651.28300	1,651.28300		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,672.01800		1,672.01800	0.00000	1,681.96200	1,681.96200		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,703.47900		1,703.47900	0.00000	1,713.61100	1,713.61100		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,735.19000		1,735.19000	0.00000	1,745.50800	1,745.50800		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,364.88400		1,364.88400	0.00000	1,372.63500	1,372.63500		0.00		0.00	423,114,040.00	31	35.00
ALBI	On 06/08/2026	Index Future	0.00		1,389.43400		1,389.43400	0.00000	1,397.32900	1,397.32900		0.00		0.00	416,830,200.00	30	42.00
ALBI	On 05/11/2026	Index Future	0.00		1,415.24600		1,415.24600	0.00000	1,423.29000	1,423.29000		0.00		0.00	0	0.00	
ALBI	On 04/02/2027	Index Future	0.00		1,441.87600		1,441.87600	0.00000	1,450.07200	1,450.07200		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,468.71800		1,468.71800	0.00000	1,477.06300	1,477.06300		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		9.28198		91.82703	0.00000	9.19263	92.26865		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.36822		93.51954	0.00000	9.27451	93.96969		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.45147		91.46735	0.00000	9.35321	91.92601		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.54120		93.20958	0.00000	9.43795	93.67697		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.63754		91.16952	0.00000	9.52900	91.64559		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		9.78582		90.10845	0.00000	9.69640	90.77190		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		9.85827		91.76937	0.00000	9.76585	92.44534		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.92594		89.21373	0.00000	9.83045	89.90242		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.99463		90.91301	0.00000	9.89596	91.61487		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		10.06987		88.36021	0.00000	9.96784	89.07512		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		1,338.49000		1,338.49000	0.00000	1,346.33400	1,346.33400		0.00		0.00	870,018,500.00	65	29.00
GOVI	On 06/08/2026	GOVI	0.00		1,362.56500		1,362.56500	0.00000	1,370.55600	1,370.55600		0.00		0.00	558,651,650.00	41	609.00
GOVI	On 05/11/2026	GOVI	0.00		1,387.87800		1,387.87800	0.00000	1,396.01900	1,396.01900		0.00		0.00	0	0.00	
GOVI	On 04/02/2027	GOVI	0.00		1,413.99300		1,413.99300	0.00000	1,422.28800	1,422.28800		0.00		0.00	0	0.00	
GOVI	On 06/05/2027	GOVI	0.00		1,440.31500		1,440.31500	0.00000	1,448.76200	1,448.76200		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		147.35316		147.35316	0.00000	147.02082	147.02082		0.00		0.00	0	1,876.00	
I2029	On 06/08/2026	Bond Future	0.00		150.06915		150.06915	0.00000	149.73121	149.73121		0.00		0.00	22,510,372.50	150	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		151.37769		151.37769	0.00000	151.03383	151.03383		0.00		0.00	0	0.00	
I2029	On 04/02/2027	Bond Future	0.00		154.26098		154.26098	0.00000	153.91060	153.91060		0.00		0.00	0	0.00	
I2029	On 06/05/2027	Bond Future	0.00		155.64773		155.64773	0.00000	155.29103	155.29103		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	
I2031	On 07/05/2026	Bond Future	0.00		116.05695		116.05695	0.00000	115.66135	115.66135		2.97		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	115.77157	115.77157	0.00000	115.36918	115.36918		2.78	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	117.92702	117.92702	0.00000	117.51731	117.51731		2.51	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.69787	117.69787	0.00000	117.28095	117.28095		2.36	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.91382	119.91382	0.00000	119.48891	119.48891		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	144.06458	144.06458	0.00000	143.87874	143.87874		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	146.71988	146.71988	0.00000	146.53116	146.53116		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	147.86373	147.86373	0.00000	147.67173	147.67173		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.68009	150.68009	0.00000	150.48449	150.48449		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.89459	151.89459	0.00000	151.69562	151.69562		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	160.77332	160.77332	0.00000	161.08612	161.08612		0.00	0.00	0.00	0	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	161.53541	161.53541	0.00000	161.85467	161.85467		0.00	0.00	0.00	0	3,784.00
I2038	On 05/11/2026	Bond Future	0.00	164.54287	164.54287	0.00000	164.86814	164.86814		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.42964	165.42964	0.00000	165.76169	165.76169		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.54491	168.54491	0.00000	168.88300	168.88300		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	125.76847	125.76847	0.00000	125.90691	125.90691		7.71	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.23057	125.23057	0.00000	125.37219	125.37219		7.48	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.56217	127.56217	0.00000	127.70662	127.70662		7.05	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.07601	127.07601	0.00000	127.22392	127.22392		6.85	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.46845	129.46845	0.00000	129.61893	129.61893		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	142.38214	142.38214	0.00000	142.90361	142.90361		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	145.00653	145.00653	0.00000	145.53806	145.53806		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	145.37227	145.37227	0.00000	145.91413	145.91413		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	148.14136	148.14136	0.00000	148.69349	148.69349		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.54467	148.54467	0.00000	149.10792	149.10792		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	147.77418	147.77418	0.00000	146.77192	146.77192		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	148.04644	148.04644	0.00000	147.02611	147.02611		0.00	0.00	74,023,220.00	500	17,838.00
I2050	On 05/11/2026	Bond Future	0.00	150.80261	150.80261	0.00000	149.76358	149.76358		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	151.17331	151.17331	0.00000	150.11528	150.11528		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	154.02023	154.02023	0.00000	152.94195	152.94195		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	133.63221	133.63221	0.00000	133.62683	133.62683		11.53	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.23942	133.23942	0.00000	133.23432	133.23432		11.22	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.71992	135.71992	0.00000	135.71516	135.71516		10.66	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.38921	135.38921	0.00000	135.38497	135.38497		10.40	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.93831	137.93831	0.00000	137.93379	137.93379		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	444.89200	444.89200	0.00000	444.68200	444.68200		0.00	0.00	4,448,920.00	1	31.00
IGOV	On 06/08/2026	Index Future	0.00	453.00500	453.00500	0.00000	452.79200	452.79200		0.00	0.00	0.00	0	224.00
IGOV	On 05/11/2026	Index Future	0.00	461.52900	461.52900	0.00000	461.31300	461.31300		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	470.32000	470.32000	0.00000	470.10000	470.10000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	479.18000	479.18000	0.00000	478.95500	478.95500		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	7.41184	102.68478	0.00000	7.40317	102.68966	0.67		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.44776	100.80544	0.00000	7.43196	100.81101	0.41		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.29757	102.65848	0.00000	7.24658	102.66431	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	7.68839	105.08877	0.00000	7.69975	105.07170	1.70		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.77049	104.16955	0.00000	7.78383	104.15365	1.45		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.82350	105.43287	0.00000	7.83984	105.41591	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	298.22760	298.22760	0.00000	299.18323	299.18323	0.00		0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	298.31735	298.31735	0.00000	299.29166	299.29166	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	303.87084	303.87084	0.00000	304.86367	304.86367	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.13114	304.13114	0.00000	305.14401	305.14401	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.85870	309.85870	0.00000	310.89013	310.89013	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	8.23238	101.48013	0.00000	8.14281	101.76171	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	0.00000	0.00000	4.60		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	2.42000	0.00242	0.00000	10.33000	0.01033	2.420	4.70	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,018.14000	1.01814	0.00000	784.91000	0.78491	1,018.140	4.92	(0.91)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.31773	99.31563	0.00000	8.22036	99.60268	4.50		0.00	0.00	0	150,861.00
R2030	On 06/08/2026		Bond Future	7.21 Call	62.38000	0.06238	0.00000	85.77000	0.08577	62.380	4.18	0.07	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	262.06000	0.26206	0.00000	331.93000	0.33193	262.060	4.27	0.21	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,374.64000	1.37464	0.00000	1,207.58000	1.20758	1,374.640	4.56	(0.62)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.38055	101.14146	0.00000	8.27470	101.43395	4.00		0.00	404,565,840.00	4,000	6,093.00
R2030	On 04/02/2027		Bond Future	0.00	8.44824	99.03719	0.00000	8.33227	99.33519	3.72		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.54942	100.87891	0.00000	8.42151	101.18234	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	8.55597	99.53951	0.00000	8.47143	99.92185	8.11		0.00	0.00	0	37,678.00
R2032	On 06/08/2026		Bond Future	0.00	8.62689	101.34918	0.00000	8.53745	101.73883	7.18		0.00	183,239,317.44	1,808	131,488.00
R2032	On 05/11/2026		Bond Future	0.00	8.69000	99.05260	0.00000	8.59534	99.44958	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2027	Bond Future	0.00	8.75589	100.91649	0.00000	8.65547	101.32094		6.36	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.83308	98.63406	0.00000	8.72633	99.04589		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	8.66589	107.93949	0.00000	8.58137	108.39091		8.67	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.73639	109.90187	0.00000	8.64736	110.36192		7.99	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.79938	106.88020	0.00000	8.70562	107.34885		7.52	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.86463	108.89143	0.00000	8.76571	109.36892		6.97	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.93970	105.87476	0.00000	8.83518	106.36101		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	8.83528	101.97713	0.00000	8.74070	102.55072		10.63	0.00	0.00	0	42,100.00
R2035	On 07/05/2026	Bond Future	8.29 Call	10.19000	0.01019	0.00000	35.77000	0.03577	10.190	10.42	0.02	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,252.98000	3.25298	0.00000	2,709.51000	2.70951	3,252.980	10.44	(0.98)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	1,862.36000	1.86236	0.00000	1,428.75000	1.42875	1,862.360	10.72	(0.86)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	544.59000	0.54459	0.00000	875.28000	0.87528	544.590	11.16	0.44	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	100.52000	0.10052	0.00000	65.83000	0.06583	100.520	12.09	(0.11)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,717.06000	4.71706	0.00000	5,289.24000	5.28924	4,717.060	13.15	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,829.77000	4.82977	0.00000	5,402.17000	5.40217	4,829.770	13.20	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	5,111.15000	5.11115	0.00000	5,683.97000	5.68397	5,111.150	13.32	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.08000	0.00008	0.00000	0.07000	0.00007	0.080	14.35	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.07000	0.00007	0.00000	0.06000	0.00006	0.070	14.39	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.05000	0.00005	0.00000	0.04000	0.00004	0.050	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	0.00000	0.00000		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	0.00000	0.00000		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	0.00000	0.00000		15.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.89859	103.83110	0.00000	8.79984	104.41554		9.60	0.00	0.00	0	79,083.00
R2035	On 06/08/2026	Bond Future	7.70 Call	210.25000	0.21025	0.00000	272.73000	0.27273	210.250	9.64	0.09	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	353.62000	0.35362	0.00000	449.23000	0.44923	353.620	9.42	0.14	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	734.59000	0.73459	0.00000	898.95000	0.89895	734.590	9.45	0.25	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,180.48000	4.18048	0.00000	3,772.57000	3.77257	4,180.480	9.49	(0.73)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,625.03000	1.62503	0.00000	1,898.12000	1.89812	1,625.030	9.86	0.43	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,851.86000	1.85186	0.00000	2,145.96000	2.14596	1,851.860	9.97	0.46	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,001.06000	3.00106	0.00000	3,376.77000	3.37677	3,001.060	10.55	0.60	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,493.55000	1.49355	0.00000	1,301.59000	1.30159	1,493.550	10.70	(0.37)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	3,346.96000	3.34696	0.00000	3,741.46000	3.74146	3,346.960	10.72	0.64	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,193.29000	1.19329	0.00000	1,035.32000	1.03532	1,193.290	11.03	(0.30)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	883.19000	0.88319	0.00000	762.65000	0.76265	883.190	11.48	(0.24)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	798.90000	0.79890	0.00000	688.97000	0.68897	798.900	11.63	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	788.99000	0.78899	0.00000	680.32000	0.68032	788.990	11.64	(0.21)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	473.54000	0.47354	0.00000	406.40000	0.40640	473.540	12.42	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	423.85000	0.42385	0.00000	363.52000	0.36352	423.850	12.58	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.95808	101.23808	0.00000	8.85504	101.83343		9.38	0.00	303,714.24	3	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	719.27000	0.71927	0.00000	852.02000	0.85202	719.270	9.03	0.20	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,355.43000	4.35543	0.00000	3,983.59000	3.98359	4,355.430	9.09	(0.65)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,332.02000	2.33202	0.00000	2,623.97000	2.62397	2,332.020	9.45	0.46	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,787.37000	2.78737	0.00000	2,517.63000	2.51763	2,787.370	9.69	(0.48)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	2,078.23000	2.07823	0.00000	1,866.98000	1.86698	2,078.230	10.22	(0.38)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,348.09000	1.34809	0.00000	1,205.08000	1.20508	1,348.090	11.09	(0.26)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	9.02032	103.14310	0.00000	8.91261	103.74966		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	730.47000	0.73047	0.00000	849.01000	0.84901	730.470	8.64	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,306.21000	1.30621	0.00000	1,491.99000	1.49199	1,306.210	8.45	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,725.79000	3.72579	0.00000	3,418.01000	3.41801	3,725.790	8.89	(0.53)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.08475	100.55830	0.00000	8.97221	101.17597		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		9.11085	98.22310	0.00000	9.01637	98.84628		12.25	0.00	0.00	0	100,116.00
R2037	On 07/05/2026	Bond Future	9.00	Call	431.59000	0.43159	0.00000	735.00000	0.73500	431.590	12.72	0.35	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,555.27000	2.55527	0.00000	3,142.28000	3.14228	2,555.270	13.97	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	2.13000	0.00213	0.00000	1.61000	0.00161	2.130	15.54	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,119.1800	11.11918	0.00000	11,742.36000	11.74236	11,119.180	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		9.18158	95.74879	0.00000	9.08334	96.38366		11.62	0.00	1,914,975.80	20	224,360.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,084.00000	6.08400	0.00000	6,601.07000	6.60107	6,084.000	14.15	0.79	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	395.20000	0.39520	0.00000	340.96000	0.34096	395.200	15.70	(0.10)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	138.80000	0.13880	0.00000	117.46000	0.11746	138.800	15.81	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.23924	97.50910	0.00000	9.13731	98.15575		10.92	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,995.17000	3.99517	0.00000	4,390.73000	4.39073	3,995.170	11.70	0.58	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,365.44000	1.36544	0.00000	1,225.54000	1.22554	1,365.440	13.22	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	848.56000	0.84856	0.00000	760.25000	0.76025	848.560	14.43	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.29878	95.08599	0.00000	9.19285	95.74485		10.73	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,458.52000	1.45852	0.00000	1,659.20000	1.65920	1,458.520	10.40	0.28	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,682.35000	3.68235	0.00000	3,383.59000	3.38359	3,682.350	11.18	(0.48)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,581.43000	2.58143	0.00000	2,360.70000	2.36070	2,581.430	12.03	(0.36)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.36939	96.85407	0.00000	9.25926	97.52505		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		9.21072	113.09913	0.00000	9.12626	113.75393		12.80	0.00	0.00	0	1,561.00
R2038	On 06/08/2026	Bond Future	0.00		9.28091	115.15530	0.00000	9.19314	115.82243		11.34	0.00	0.00	0	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.34500	111.78906	0.00000	9.25386	112.46860		10.88	0.00	0.00	0	2,562.00
R2038	On 04/02/2027	Bond Future	0.00		9.41051	113.89266	0.00000	9.31581	114.58495		10.27	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.48226	110.52773	0.00000	9.38380	111.23283		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		9.32066	105.22202	0.00000	9.22618	105.94628		13.56	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.39040	107.13493	0.00000	9.29242	107.87276		12.37	0.00	68,566,355.20	640	640.00
R2039	On 05/11/2026	Bond Future	0.00		9.45427	104.12550	0.00000	9.35274	104.87701		12.17	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.51948	106.08483	0.00000	9.41420	106.85051		11.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.59044	103.07902	0.00000	9.48123	103.85881		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		9.34578	99.84239	0.00000	9.25634	100.51674		14.07	0.00	0.00	0	33,351.00
R2040	On 07/05/2026	Bond Future	8.65	Call	3.09000	0.00309	0.00000	12.97000	0.01297	3.090	13.76	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,447.01000	9.44701	0.00000	10,121.35000	10.12135	9,447.010	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		9.41626	97.14688	0.00000	9.32358	97.83392		13.84	0.00	242,867,200.00	2,500	71,693.00
R2040	On 05/11/2026	Bond Future	0.00		9.47455	98.93290	0.00000	9.37873	99.63274		12.65	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,654.67000	5.65467	0.00000	6,123.00000	6.12300	5,654.670	13.98	0.64	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,387.32000	1.38732	0.00000	1,256.37000	1.25637	1,387.320	15.72	(0.21)	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	879.12	0.0000	0.87912	0.00000	795.31	0.79531	879.120	17.05	(0.14)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.53462	0.00000	96.28617	0.00000	9.43544	96.99915		12.52	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,978.44	0.00000	1.97844	0.00000	2,219.18	2.21918	1,978.440	12.13	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,969.82	0.00000	3.96982	0.00000	3,671.02	3.67102	3,969.820	13.23	(0.44)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,813.88	0.00000	2.81388	0.00000	2,592.87	2.59287	2,813.880	14.25	(0.33)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.60415	0.00000	98.07644	0.00000	9.50146	98.80257		11.77	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.45047	0.00000	106.63254	0.00000	9.35598	107.43782		15.36	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.51795	0.00000	108.57121	0.00000	9.42021	109.39153		14.00	0.00	34,742,787.20	320	10,473.00
R2042	On 05/11/2026	Bond Future	0.00		9.57985	0.00000	105.46203	0.00000	9.47883	106.29758		13.43	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.64279	0.00000	107.44656	0.00000	9.53833	108.29785		12.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.71071	0.00000	104.33997	0.00000	9.60266	105.20697		12.88	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.45539	0.00000	96.40737	0.00000	9.37093	97.09796		16.35	0.00	0.00	0	34,640.00
R2044	On 07/05/2026	Bond Future	10.00	Put	56.69	0.00000	0.05669	0.00000	41.98	0.04198	56.690	18.79	(0.05)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.52120	0.00000	93.77472	0.00000	9.43395	94.47824		15.60	0.00	0.00	0	46,448.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,670.49	0.00000	5.67049	0.00000	5,202.19	5.20219	5,670.490	15.21	(0.70)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	4,306.81	0.00000	4.30681	0.00000	3,914.43	3.91443	4,306.810	15.60	(0.60)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,418.37	0.00000	2.41837	0.00000	2,167.54	2.16754	2,418.370	16.81	(0.40)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.57574	0.00000	95.49878	0.00000	9.48581	96.21538		14.32	0.00	179,060,212.50	1,875	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.63170	0.00000	92.91259	0.00000	9.53891	93.64273		14.25	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.69567	0.00000	94.64013	0.00000	9.59992	95.38371		13.46	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.39954	0.00000	95.73422	0.00000	9.30996	96.52452		17.83	0.00	0.00	0	79,316.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.01	0.00000	0.00001	0.00000	0.15	0.00015	0.010	17.32	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	3.60	0.00000	0.00360	0.00000	15.08	0.01508	3.600	16.96	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.45511	0.00000	97.47472	0.00000	9.36281	98.27967		16.28	0.00	357,927,171.84	3,672	253,960.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,709.07	0.00000	5.70907	0.00000	5,195.15	5.19515	5,709.070	15.84	(0.68)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,802.87	0.00000	1.80287	0.00000	1,594.66	1.59466	1,802.870	18.35	(0.29)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.50724	0.00000	94.82819	0.00000	9.41221	95.64818		15.64	0.00	0.00	0	37,137.00
R2048	On 04/02/2027	Bond Future	0.00		9.56082	0.00000	96.61267	0.00000	9.46291	97.44809		14.89	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.61460	0.00000	93.96970	0.00000	9.51379	94.82059		14.72	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.32437	0.00000	123.85527	0.00000	9.23978	124.84945		17.79	0.00	854,601,363.00	6,900	21,671.00
R2053	On 06/08/2026	Bond Future	0.00		9.37772	0.00000	126.10706	0.00000	9.29057	127.11980		16.33	0.00	0.00	0	68,907.00
R2053	On 06/08/2026	Bond Future	8.10	Call	400.42	0.00000	0.40042	0.00000	502.40	0.50240	400.420	16.49	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,943.51	0.00000	2.94351	0.00000	3,388.09	3.38809	2,943.510	16.54	0.40	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	6,221.00	0.00000	6.22100	0.00000	5,652.84	5.65284	6,221.000	16.54	(0.60)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	3,467.75	0.00000	3.46775	0.00000	3,105.81	3.10581	3,467.750	17.81	(0.40)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.42586	0.00000	122.56392	0.00000	9.33616	123.59546		16.20	0.00	0.00	0	4,029.00
R2053	On 04/02/2027	Bond Future	0.00		9.47423	0.00000	124.87029	0.00000	9.38188	125.92128		15.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.52610	0.00000	121.33147	0.00000	9.43101	122.40179		15.23	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		8.98007	0.00000	83.06145	0.00000	8.89052	83.57448		12.85	0.00	0.00	0	16,160.00
R209	On 06/08/2026	Bond Future	0.00		9.04141	0.00000	84.57153	0.00000	8.94844	85.09421		11.61	0.00	507,429.18	6	36,935.00
R209	On 05/11/2026	Bond Future	0.00		9.09663	0.00000	82.97487	0.00000	9.00016	83.50730		10.99	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.15299	0.00000	84.53626	0.00000	9.05280	85.07874		10.36	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	935.34	0.00000	0.93534	0.00000	1,066.60	1.06660	935.340	10.24	0.22	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	3,713.03000	3.71303	0.00000	3,436.30000	3.43630	3,713.030	10.62	(0.53)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.21531	82.95763	0.00000	9.11120	83.51009		10.30	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,400.07000	1.40007	0.00000	1,567.58000	1.56758	1,400.070	9.92	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	3,303.69000	3.30369	0.00000	3,064.36000	3.06436	3,303.690	10.73	(0.45)	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		261.76682	261.76682	0.00000	261.56781	261.56781		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026	Bond Future	0.00		266.59163	266.59163	0.00000	266.38990	266.38990		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.01692	268.01692	0.00000	267.81218	267.81218		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.12190	273.12190	0.00000	272.91326	272.91326		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.64808	274.64808	0.00000	274.43633	274.43633		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		8.40599	95.90912	0.00000	8.31134	96.26546		6.50	0.00	0.00	0	80,812.00
R213	On 06/08/2026	Bond Future	0.00		8.47587	97.65278	0.00000	8.37488	98.01596		5.99	0.00	0.00	0	54,712.00
R213	On 05/11/2026	Bond Future	0.00		8.54222	95.89718	0.00000	8.43435	96.26721		5.55	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.61393	97.70169	0.00000	8.49818	98.07868		5.05	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.69252	95.96736	0.00000	8.56809	96.35124		4.71	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,068.45000	1.06845	0.00000	1,214.60000	1.21460	1,068.450	4.64	0.36	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,369.73000	1.36973	0.00000	1,237.86000	1.23786	1,369.730	5.51	(0.36)	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		9.38491	78.44109	0.00000	9.29537	79.03535		15.88	0.00	0.00	0	17,935.00
R214	On 06/08/2026	Bond Future	0.00		9.44504	79.86719	0.00000	9.35265	80.47252		14.98	0.00	0.00	0	22,859.00
R214	On 05/11/2026	Bond Future	0.00		9.50183	78.03832	0.00000	9.40657	78.65490		14.30	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.56050	79.50680	0.00000	9.46219	80.13497		13.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.61981	77.68751	0.00000	9.51842	78.32726		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 :											4,697,893,268.90	22,562	2,247,290.00		
Grand Total:											4,697,893,268.90	22,562	2,247,290.00		