

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2026

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	1,266.37200	1,266.37200	0.00000	1,266.37200	1,266.37200	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,283.94800	1,283.94800	0.00000	1,281.55000	1,281.55000	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,307.55800	1,307.55800	0.00000	1,305.11700	1,305.11700	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,332.65200	1,332.65200	0.00000	1,330.16700	1,330.16700	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,358.65800	1,358.65800	0.00000	1,356.12500	1,356.12500	0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027		Index Future	0.00	1,383.15700	1,383.15700	0.00000	1,380.57300	1,380.57300	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,643.82700	1,643.82700	0.00000	1,643.82700	1,643.82700	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,660.20900	1,660.20900	0.00000	1,653.81400	1,653.81400	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,690.73900	1,690.73900	0.00000	1,684.22600	1,684.22600	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,723.18700	1,723.18700	0.00000	1,716.55300	1,716.55300	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,756.81300	1,756.81300	0.00000	1,750.05100	1,750.05100	0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027		Index Future	0.00	1,788.49200	1,788.49200	0.00000	1,781.60100	1,781.60100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,389.16000	1,389.16000	0.00000	1,389.16000	1,389.16000	0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026		Index Future	0.00	1,402.24800	1,402.24800	0.00000	1,395.73600	1,395.73600	0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026		Index Future	0.00	1,428.03400	1,428.03400	0.00000	1,421.40200	1,421.40200	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,455.44100	1,455.44100	0.00000	1,448.68400	1,448.68400	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,483.84200	1,483.84200	0.00000	1,476.95500	1,476.95500	0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027		Index Future	0.00	1,510.59800	1,510.59800	0.00000	1,503.58200	1,503.58200	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.17188	94.46590	0.00000	9.23022	94.18341	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.24935	92.41397	0.00000	9.31049	92.12632	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.32106	94.20977	0.00000	9.38524	93.91675	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.38691	92.27354	0.00000	9.45436	91.97478	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027		Bond Future	0.00	9.49018	93.96976	0.00000	9.56133	93.66516	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 06/08/2026		Bond Future	0.00	9.70780	92.87379	0.00000	9.79103	92.26042	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.77287	90.32149	0.00000	9.85883	89.69692	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.83160	92.07708	0.00000	9.92037	91.44048	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.88945	89.63017	0.00000	9.98118	88.98117	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027		Bond Future	0.00	9.96847	91.27557	0.00000	10.06341	90.61423	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	1,362.75300	1,362.75300	0.00000	1,362.75300	1,362.75300	0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026		GOVI	0.00	1,375.26000	1,375.26000	0.00000	1,368.64900	1,368.64900	0.00	0.00	0.00	0	729.00
GOVI	On 05/11/2026		GOVI	0.00	1,400.55000	1,400.55000	0.00000	1,393.81700	1,393.81700	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,427.42900	1,427.42900	0.00000	1,420.57000	1,420.57000	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,455.28300	1,455.28300	0.00000	1,448.29200	1,448.29200	0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027		GOVI	0.00	1,481.52500	1,481.52500	0.00000	1,474.40200	1,474.40200	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 06/08/2026		Bond Future	0.00	150.74313	150.74313	0.00000	150.73990	150.73990	0.00	0.00	0.00	0	8,231.00
I2029	On 05/11/2026		Bond Future	0.00	152.03592	152.03592	0.00000	152.03271	152.03271	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	154.98937	154.98937	0.00000	154.98640	154.98640	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
I2029	On 06/05/2027	Bond Future	0.00	156.52705	156.52705	0.00000	156.52414	156.52414		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.41192	159.41192	0.00000	159.40840	159.40840		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 06/08/2026	Bond Future	0.00	116.56853	116.56853	0.00000	116.81500	116.81500		2.59	0.00	34,620,853.41	297	3,978.00
I2031	On 05/11/2026	Bond Future	0.00	118.71690	118.71690	0.00000	118.96795	118.96795		2.34	0.00	258,802,842.00	2,180	7,356.00
I2031	On 04/02/2027	Bond Future	0.00	118.54615	118.54615	0.00000	118.80238	118.80238		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	120.88638	120.88638	0.00000	121.14776	121.14776		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	120.58076	120.58076	0.00000	120.84662	120.84662		1.90	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 06/08/2026	Bond Future	0.00	147.16017	147.16017	0.00000	147.38384	147.38384		0.00	0.00	51,653,219.67	351	16,214.00
I2033	On 05/11/2026	Bond Future	0.00	148.28460	148.28460	0.00000	148.51256	148.51256		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.16511	151.16511	0.00000	151.39769	151.39769		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.52268	152.52268	0.00000	152.76006	152.76006		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	155.33387	155.33387	0.00000	155.57507	155.57507		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 06/08/2026	Bond Future	0.00	161.46610	161.46610	0.00000	162.10890	162.10890		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	164.44180	164.44180	0.00000	165.09666	165.09666		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	165.38737	165.38737	0.00000	166.05521	166.05521		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.65212	168.65212	0.00000	169.33326	169.33326		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	169.46096	169.46096	0.00000	170.15432	170.15432		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 06/08/2026	Bond Future	0.00	125.29913	125.29913	0.00000	125.22137	125.22137		7.92	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.60841	127.60841	0.00000	127.52922	127.52922		7.44	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.16968	127.16968	0.00000	127.08922	127.08922		7.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.68016	129.68016	0.00000	129.59822	129.59822		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	129.08552	129.08552	0.00000	129.00174	129.00174		6.73	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 06/08/2026	Bond Future	0.00	145.08657	145.08657	0.00000	146.91376	146.91376		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	145.42646	145.42646	0.00000	147.28741	147.28741		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	148.25179	148.25179	0.00000	150.14906	150.14906		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.78714	148.78714	0.00000	150.72230	150.72230		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	151.52783	151.52783	0.00000	153.49804	153.49804		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 06/08/2026	Bond Future	0.00	146.61289	146.61289	0.00000	147.74183	147.74183		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	149.31486	149.31486	0.00000	150.46460	150.46460		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.71305	149.71305	0.00000	150.88531	150.88531		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.66834	152.66834	0.00000	153.86393	153.86393		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	152.92160	152.92160	0.00000	154.13856	154.13856		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 06/08/2026	Bond Future	0.00	135.15601	135.15601	0.00000	135.15112	135.15112		11.61	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	137.64675	137.64675	0.00000	137.64201	137.64201		11.01	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	137.40305	137.40305	0.00000	137.39848	137.39848		10.70	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.11554	140.11554	0.00000	140.11101	140.11101		10.13	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00	139.71342	139.71342	0.00000	139.70840	139.70840		10.05	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	444.99000	444.99000	0.00000	444.99000	444.99000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00	453.37100	453.37100	0.00000	455.29100	455.29100		0.00	0.00	0.00	0	255.00

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
IGOV	On 05/11/2026		Index Future	0.00	461.81700	461.81700	0.00000	463.77400	463.77400	0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	470.78700	470.78700	0.00000	472.78300	472.78300	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	480.07900	480.07900	0.00000	482.11400	482.11400	0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	488.83900	488.83900	0.00000	490.91000	490.91000	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
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 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 06/08/2026		Bond Future	0.00	7.24324	100.87756	0.00000	7.26057	100.87144	0.37	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.82341	102.71274	0.00000	6.87721	102.70658	0.10	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 06/08/2026		Bond Future	0.00	7.67200	104.28702	0.00000	7.67295	104.28588	1.46	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.72034	105.53998	0.00000	7.72144	105.53884	1.19	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 06/08/2026		Bond Future	0.00	301.44784	301.44784	0.00000	301.43660	301.43660	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	307.00354	307.00354	0.00000	306.99212	306.99212	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	307.43789	307.43789	0.00000	307.42686	307.42686	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.50639	313.50639	0.00000	313.49549	313.49549	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	313.62533	313.62533	0.00000	313.61337	313.61337	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 06/08/2026		Bond Future	0.00	8.11478	99.91510	0.00000	8.16962	99.75267	4.24	0.00	12,289,557.30	123	153,542.00
R2030	On 06/08/2026		Bond Future	7.21 Call	63.10000	0.06310	0.00000	53.13000	0.05313	63.100	3.89	0.08	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	310.91000	0.31091	0.00000	273.09000	0.27309	310.910	4.00	0.27	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	906.74000	0.90674	0.00000	999.75000	0.99975	906.740	4.30	(0.53)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.16692	101.73287	0.00000	8.22648	101.56754	3.77	0.00	0.00	0	15.00
R2030	On 04/02/2027		Bond Future	0.00	8.19925	99.67838	0.00000	8.26440	99.51011	3.45	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.23597	101.62456	0.00000	8.30781	101.45304	3.05	0.00	0.00	0	0.00
R2030	On 05/08/2027		Bond Future	0.00	8.35218	99.46292	0.00000	8.43251	99.28793	2.90	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 06/08/2026		Bond Future	0.00	8.40502	102.31927	0.00000	8.45309	102.10809	6.54	0.00	97,714,902.85	955	129,994.00
R2032	On 05/11/2026		Bond Future	0.00	8.45979	100.02150	0.00000	8.51063	99.80651	6.10	0.00	0.00	0	41,865.00
R2032	On 04/02/2027		Bond Future	0.00	8.50222	101.94215	0.00000	8.55609	101.72324	5.80	0.00	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.53971	99.77098	0.00000	8.59695	99.54788	5.55	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
R2032	On 05/08/2027	Bond Future	0.00	8.62207	101.58293	0.00000	8.68322	101.35541			5.08	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 06/08/2026	Bond Future	0.00	8.51548	111.04806	0.00000	8.56861	110.77096			7.29	0.00	8,439,652.56	76	9,292.00
R2033	On 05/11/2026	Bond Future	0.00	8.57091	108.02682	0.00000	8.62682	107.74477			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.61507	110.10133	0.00000	8.67400	109.81405			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.65480	107.20689	0.00000	8.71703	106.91410			6.17	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00	8.73445	109.15295	0.00000	8.80045	108.85442			5.70	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 06/08/2026	Bond Future	0.00	8.69613	105.03411	0.00000	8.75398	104.68846			8.72	0.00	0.00	0	92,587.00
R2035	On 06/08/2026	Bond Future	7.70 Call	166.78000	0.16678	0.00000	142.96000	0.14296	166.780	8.60	0.09	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95 Call	323.59000	0.32359	0.00000	280.43000	0.28043	323.590	8.44	0.15	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29 Call	771.61000	0.77161	0.00000	683.76000	0.68376	771.610	8.53	0.29	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,031.31000	3.03131	0.00000	3,280.85000	3.28085	3,031.310	8.57	(0.68)	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,851.32000	1.85132	0.00000	1,688.95000	1.68895	1,851.320	9.01	0.52	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,122.72000	2.12272	0.00000	1,946.08000	1.94608	2,122.720	9.12	0.56	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,466.23000	3.46623	0.00000	3,235.39000	3.23539	3,466.230	9.69	0.71	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	800.74000	0.80074	0.00000	904.78000	0.90478	800.740	9.84	(0.26)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	3,862.79000	3.86279	0.00000	3,619.88000	3.61988	3,862.790	9.86	0.74	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	597.31000	0.59731	0.00000	679.97000	0.67997	597.310	10.16	(0.20)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	402.56000	0.40256	0.00000	462.53000	0.46253	402.560	10.59	(0.14)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	352.83000	0.35283	0.00000	406.58000	0.40658	352.830	10.74	(0.13)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	347.08000	0.34708	0.00000	400.09000	0.40009	347.080	10.75	(0.13)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	177.42000	0.17742	0.00000	207.31000	0.20731	177.420	11.49	(0.07)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	153.39000	0.15339	0.00000	179.71000	0.17971	153.390	11.65	(0.06)	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.75022	102.44380	0.00000	8.81054	102.09197			8.57	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	705.29000	0.70529	0.00000	635.63000	0.63563	705.290	8.09	0.22	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,271.86000	3.27186	0.00000	3,493.20000	3.49320	3,271.860	8.25	(0.60)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,589.73000	2.58973	0.00000	2,413.95000	2.41395	2,589.730	8.64	0.53	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,912.95000	1.91295	0.00000	2,067.16000	2.06716	1,912.950	8.89	(0.41)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,343.53000	1.34353	0.00000	1,460.77000	1.46077	1,343.530	9.42	(0.30)	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	794.08000	0.79408	0.00000	869.71000	0.86971	794.080	10.24	(0.19)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	8.79617	104.41077	0.00000	8.85917	104.05238			7.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	688.07000	0.68807	0.00000	626.48000	0.62648	688.070	7.71	0.19	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20 Call	1,353.58000	1.35358	0.00000	1,247.18000	1.24718	1,353.580	7.61	0.32	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43 Call	1,837.78000	1.83778	0.00000	1,705.45000	1.70545	1,837.780	7.71	0.39	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85 Put	2,728.46000	2.72846	0.00000	2,905.59000	2.90559	2,728.460	8.11	(0.47)	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93 Put	2,542.84000	2.54284	0.00000	2,711.12000	2.71112	2,542.840	8.21	(0.44)	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43 Put	1,654.62000	1.65462	0.00000	1,774.53000	1.77453	1,654.620	8.89	(0.31)	0.00	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00	8.83364	101.94333	0.00000	8.89944	101.57801			7.84	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00	8.90277	103.79536	0.00000	8.97175	103.42299			7.33	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 06/08/2026	Bond Future	0.00	9.01485	96.82961	0.00000	9.08296	96.38612			10.90	0.00	0.00	0	226,416.00
R2037	On 06/08/2026	Bond Future	10.02 Call	6,699.96000	6.69996	0.00000	6,328.26000	6.32826	6,699.960	13.02	0.87	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70 Put	140.33000	0.14033	0.00000	168.21000	0.16821	140.330	14.36	(0.05)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30 Put	42.45000	0.04245	0.00000	52.41000	0.05241	42.450	14.95	(0.02)	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00	9.06917	98.59129	0.00000	9.13982	98.13975			9.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46 Call	4,278.82000	4.27882	0.00000	3,999.65000	3.99965	4,278.820	10.72	0.65	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23 Put	830.27000	0.83027	0.00000	920.14000	0.92014	830.270	12.18	(0.18)	0.00	0.00	0	4,490.00

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
R2037	On 05/11/2026	Bond Future	10.83 Put	462.67000	0.46267	0.00000	516.16000	0.51616	462.670	13.29	(0.10)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	9.11609	96.22608	0.00000	9.18945	95.76610		9.75	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44 Call	1,422.69000	1.42269	0.00000	1,293.07000	1.29307	1,422.690	9.37	0.30	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	2,749.54000	2.74954	0.00000	2,956.25000	2.95625	2,749.540	10.20	(0.43)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	1,816.06000	1.81606	0.00000	1,964.16000	1.96416	1,816.060	11.05	(0.30)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	9.16490	98.10497	0.00000	9.24114	97.63605		9.24	0.00	0.00	0	0.00	
R2037	On 05/08/2027	Bond Future	0.00	9.24270	95.62827	0.00000	9.32219	95.15045		9.08	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 06/08/2026	Bond Future	0.00	9.10417	116.50440	0.00000	9.17222	115.98227		10.25	0.00	83,999,672.40	721	1,900.00	
R2038	On 05/11/2026	Bond Future	0.00	9.16439	113.14135	0.00000	9.23502	112.60979		9.82	0.00	0.00	0	2,570.00	
R2038	On 04/02/2027	Bond Future	0.00	9.21695	115.31411	0.00000	9.29029	114.77254		9.24	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00	9.26663	112.08012	0.00000	9.34283	111.52807		9.27	0.00	0.00	0	0.00	
R2038	On 05/08/2027	Bond Future	0.00	9.34329	114.11427	0.00000	9.42265	113.55176		8.91	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 06/08/2026	Bond Future	0.00	9.22438	108.38950	0.00000	9.29231	107.87360		11.22	0.00	0.00	0	4,002.00	
R2039	On 05/11/2026	Bond Future	0.00	9.28497	105.38292	0.00000	9.35534	104.85767		11.09	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00	9.33841	107.40668	0.00000	9.41132	106.87157		10.46	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00	9.38917	104.52262	0.00000	9.46475	103.97720		10.41	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	8.94 Call	2,787.16000	2.78716	0.00000	2,581.88000	2.58188	2,787.160	10.14	0.40	0.00	0	250.00	
R2039	On 06/05/2027	Bond Future	9.64 Put	3,627.53000	3.62753	0.00000	3,865.33000	3.86533	3,627.530	10.93	(0.42)	0.00	0	250.00	
R2039	On 05/08/2027	Bond Future	0.00	9.46512	106.41987	0.00000	9.54366	105.86408		9.83	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 06/08/2026	Bond Future	0.00	9.28626	98.11253	0.00000	9.38000	97.41486		12.56	0.00	24,037,569.85	245	80,733.00	
R2040	On 05/11/2026	Bond Future	0.00	9.34273	99.89753	0.00000	9.43961	99.18726		11.48	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91 Call	5,860.31000	5.86031	0.00000	5,385.46000	5.38546	5,860.310	12.81	0.70	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67 Put	864.22000	0.86422	0.00000	989.49000	0.98949	864.220	14.48	(0.16)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27 Put	499.50000	0.49950	0.00000	575.74000	0.57574	499.500	15.74	(0.09)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00	9.39294	97.30696	0.00000	9.49317	96.58324		11.36	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78 Call	1,860.01000	1.86001	0.00000	1,639.14000	1.63914	1,860.010	10.96	0.33	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67 Put	3,042.44000	3.04244	0.00000	3,350.01000	3.35001	3,042.440	12.06	(0.40)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17 Put	2,038.73000	2.03873	0.00000	2,260.04000	2.26004	2,038.730	13.06	(0.28)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00	9.44474	99.20696	0.00000	9.54847	98.46920		10.82	0.00	0.00	0	0.00	
R2040	On 05/08/2027	Bond Future	0.00	9.52202	96.49953	0.00000	9.62968	95.74792		11.00	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2042	On 06/08/2026	Bond Future	0.00	9.39391	109.61389	0.00000	9.48232	108.86915		12.69	0.00	0.00	0	10,754.00	
R2042	On 05/11/2026	Bond Future	0.00	9.45411	106.50355	0.00000	9.54546	105.74537		12.17	0.00	0.00	0	0.00	
R2042	On 04/02/2027	Bond Future	0.00	9.50777	108.54885	0.00000	9.60218	107.77629		11.90	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00	9.55892	105.56099	0.00000	9.65651	104.77354		11.86	0.00	0.00	0	0.00	
R2042	On 05/08/2027	Bond Future	0.00	9.63266	107.47700	0.00000	9.73376	106.67471		11.23	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 06/08/2026	Bond Future	0.00	9.41288	94.64933	0.00000	9.50117	93.93553		14.12	0.00	45,337,029.07	479	46,020.00	
R2044	On 06/08/2026	Bond Future	9.00 Put	4,622.92000	4.62292	0.00000	5,145.14000	5.14514	4,622.920	13.74	(0.70)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25 Put	3,299.72000	3.29972	0.00000	3,735.78000	3.73578	3,299.720	14.12	(0.57)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.75 Put	1,597.12000	1.59712	0.00000	1,864.72000	1.86472	1,597.120	15.30	(0.33)	0.00	0	14,500.00	
R2044	On 05/11/2026	Bond Future	0.00	9.46638	96.37130	0.00000	9.55736	95.64457		12.96	0.00	0.00	0	89,193.00	
R2044	On 04/02/2027	Bond Future	0.00	9.51424	93.83831	0.00000	9.60806	93.09779		13.30	0.00	0.00	0	0.00	
R2044	On 06/05/2027	Bond Future	0.00	9.56329	95.67054	0.00000	9.66005	94.91571		12.68	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
R2044	On 05/08/2027	Bond Future	0.00	9.63452	93.02409	0.00000	9.73460	92.25506		12.59	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 06/08/2026	Bond Future	0.00	9.35901	98.31305	0.00000	9.45213	97.50054		14.74	0.00	0.00	0	253,924.00
R2048	On 06/08/2026	Bond Future	9.00 Put	4,655.87000	4.65587	0.00000	5,230.71000	5.23071	4,655.870	14.31	(0.67)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,097.69000	1.09769	0.00000	1,312.55000	1.31255	1,097.690	16.75	(0.23)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.41041	95.66382	0.00000	9.50626	94.83659		14.17	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00	9.45679	97.50070	0.00000	9.55550	96.65776		13.48	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.49720	94.96181	0.00000	9.59876	94.10258		13.53	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00	9.55677	96.68671	0.00000	9.66153	95.81139		13.22	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 06/08/2026	Bond Future	0.00	9.27685	127.28054	0.00000	9.36992	126.19712		15.25	0.00	0.00	0	69,515.00
R2053	On 06/08/2026	Bond Future	8.10 Call	246.69000	0.24669	0.00000	191.10000	0.19110	246.690	15.07	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	2,714.49000	2.71449	0.00000	2,301.03000	2.30103	2,714.490	14.95	0.42	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	4,818.50000	4.81850	0.00000	5,488.46000	5.48846	4,818.500	14.95	(0.58)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,311.99000	2.31199	0.00000	2,722.27000	2.72227	2,311.990	16.18	(0.34)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.32409	123.73540	0.00000	9.41987	122.63234		14.67	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00	9.36530	126.11161	0.00000	9.46385	124.98765		13.95	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.40388	122.71011	0.00000	9.50530	121.56422		14.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00	9.46052	124.93740	0.00000	9.56509	123.77022		13.32	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 06/08/2026	Bond Future	0.00	8.85064	85.64863	0.00000	8.90819	85.32181		10.58	0.00	4,111,134.24	48	37,360.00
R209	On 05/11/2026	Bond Future	0.00	8.90159	84.05584	0.00000	8.96127	83.72317		10.01	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	8.94458	85.66979	0.00000	9.00651	85.33090		9.41	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	897.60000	0.89760	0.00000	823.61000	0.82361	897.600	9.17	0.24	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,782.06000	2.78206	0.00000	2,952.82000	2.95282	2,782.060	9.69	(0.48)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.98432	84.18972	0.00000	9.04865	83.84426		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,436.04000	1.43604	0.00000	1,334.44000	1.33444	1,436.040	8.97	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,455.84000	2.45584	0.00000	2,599.54000	2.59954	2,455.840	9.96	(0.39)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.05075	85.71928	0.00000	9.11774	85.36721		8.94	0.00	0.00	0	0.00
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 06/08/2026	Bond Future	0.00	267.24860	267.24860	0.00000	267.24369	267.24369		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.63579	268.63579	0.00000	268.63096	268.63096		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.85455	273.85455	0.00000	273.85010	273.85010		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.63576	275.63576	0.00000	275.63156	275.63156		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.71431	280.71431	0.00000	280.70902	280.70902		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 06/08/2026	Bond Future	0.00	8.26302	98.42022	0.00000	8.31145	98.24494		5.56	0.00	0.00	0	55,172.00
R213	On 05/11/2026	Bond Future	0.00	8.32025	96.66052	0.00000	8.37194	96.48210		5.15	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.36450	98.51634	0.00000	8.41990	98.33466		4.65	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.39590	96.88559	0.00000	8.45543	96.70044		4.37	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,268.87000	1.26887	0.00000	1,193.37000	1.19337	1,268.870	4.30	0.43	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	907.91000	0.90791	0.00000	964.60000	0.96460	907.910	5.15	(0.29)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00	8.48156	98.64675	0.00000	8.54605	98.45790		3.96	0.00	0.00	0	0.00
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

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest		
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R214	On 06/08/2026		Bond Future	0.00	9.29667	80.84253	0.00000	9.37964	80.29499	13.63	0.00	0.00	0	24,720.00
R214	On 05/11/2026		Bond Future	0.00	9.35117	79.01666	0.00000	9.43669	78.45920	13.02	0.00	0.00	0	2,614.00
R214	On 04/02/2027		Bond Future	0.00	9.40035	80.53379	0.00000	9.48856	79.96578	12.34	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	9.44332	78.80592	0.00000	9.53425	78.22689	12.27	0.00	0.00	0	0.00
R214	On 05/08/2027		Bond Future	0.00	9.50758	80.23786	0.00000	9.60153	79.64798	11.98	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 :									621,006,433.35		5,475	1,641,024.00		
Grand Total:									621,006,433.35		5,475	1,641,024.00		