

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2026

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	1,276.94100	1,276.94100	0.00000	1,283.94800	1,283.94800	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,300.35600	1,300.35600	0.00000	1,307.55800	1,307.55800	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,325.22200	1,325.22200	0.00000	1,332.65200	1,332.65200	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,351.06900	1,351.06900	0.00000	1,358.65800	1,358.65800	0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027		Index Future	0.00	1,375.60400	1,375.60400	0.00000	1,383.15700	1,383.15700	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	1,644.91200	1,644.91200	0.00000	1,660.20900	1,660.20900	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,675.07500	1,675.07500	0.00000	1,690.73900	1,690.73900	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,707.10700	1,707.10700	0.00000	1,723.18700	1,723.18700	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,740.40100	1,740.40100	0.00000	1,756.81300	1,756.81300	0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027		Index Future	0.00	1,772.00600	1,772.00600	0.00000	1,788.49200	1,788.49200	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	1,389.61500	1,389.61500	0.00000	1,402.24800	1,402.24800	0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026		Index Future	0.00	1,415.09600	1,415.09600	0.00000	1,428.03400	1,428.03400	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,442.15700	1,442.15700	0.00000	1,455.44100	1,455.44100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,470.28400	1,470.28400	0.00000	1,483.84200	1,483.84200	0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027		Index Future	0.00	1,496.98400	1,496.98400	0.00000	1,510.59800	1,510.59800	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.32749	93.71485	0.00000	9.17188	94.46590	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.41349	91.64429	0.00000	9.24935	92.41397	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.49491	93.41875	0.00000	9.32106	94.20977	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.56985	91.46605	0.00000	9.38691	92.27354	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027		Bond Future	0.00	9.68006	93.15968	0.00000	9.49018	93.96976	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	9.85637	91.78319	0.00000	9.70780	92.87379	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.92701	89.20606	0.00000	9.77287	90.32149	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.99170	90.93374	0.00000	9.83160	92.07708	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.05507	88.46339	0.00000	9.88945	89.63017	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027		Bond Future	0.00	10.13804	90.09940	0.00000	9.96847	91.27557	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	1,362.57900	1,362.57900	0.00000	1,375.26000	1,375.26000	0.00	0.00	13,625,790.00	1	730.00
GOVI	On 05/11/2026		GOVI	0.00	1,387.56400	1,387.56400	0.00000	1,400.55000	1,400.55000	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,414.09900	1,414.09900	0.00000	1,427.42900	1,427.42900	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,441.67800	1,441.67800	0.00000	1,455.28300	1,455.28300	0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027		GOVI	0.00	1,467.85900	1,467.85900	0.00000	1,481.52500	1,481.52500	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	150.41631	150.41631	0.00000	150.74313	150.74313	0.00	0.00	0.00	0	8,231.00
I2029	On 05/11/2026		Bond Future	0.00	151.69554	151.69554	0.00000	152.03592	152.03592	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	154.63193	154.63193	0.00000	154.98937	154.98937	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	156.16166	156.16166	0.00000	156.52705	156.52705		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.06006	159.06006	0.00000	159.41192	159.41192		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	116.57227	116.57227	0.00000	116.56853	116.56853		2.59	0.00	104,798,470.73	899	4,877.00
I2031	On 05/11/2026	Bond Future	0.00	118.71462	118.71462	0.00000	118.71690	118.71690		2.33	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00	118.53656	118.53656	0.00000	118.54615	118.54615		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	120.87546	120.87546	0.00000	120.88638	120.88638		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	120.58705	120.58705	0.00000	120.58076	120.58076		1.89	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	146.61855	146.61855	0.00000	147.16017	147.16017		0.00	0.00	102,632,985.00	700	16,914.00
I2033	On 05/11/2026	Bond Future	0.00	147.72564	147.72564	0.00000	148.28460	148.28460		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.58509	150.58509	0.00000	151.16511	151.16511		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.93036	151.93036	0.00000	152.52268	152.52268		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	154.75035	154.75035	0.00000	155.33387	155.33387		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	161.14987	161.14987	0.00000	161.46610	161.46610		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	164.11140	164.11140	0.00000	164.44180	164.44180		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	165.04002	165.04002	0.00000	165.38737	165.38737		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.29619	168.29619	0.00000	168.65212	168.65212		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	169.12206	169.12206	0.00000	169.46096	169.46096		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	125.30456	125.30456	0.00000	125.29913	125.29913		7.71	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.60737	127.60737	0.00000	127.60841	127.60841		7.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.16084	127.16084	0.00000	127.16968	127.16968		7.06	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.67001	129.67001	0.00000	129.68016	129.68016		6.64	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	129.09408	129.09408	0.00000	129.08552	129.08552		6.56	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	144.34632	144.34632	0.00000	145.08657	145.08657		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	144.66543	144.66543	0.00000	145.42646	145.42646		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.46600	147.46600	0.00000	148.25179	148.25179		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	147.98574	147.98574	0.00000	148.78714	148.78714		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	150.73092	150.73092	0.00000	151.52783	151.52783		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	146.61944	146.61944	0.00000	146.61289	146.61289		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	149.31402	149.31402	0.00000	149.31486	149.31486		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.70259	149.70259	0.00000	149.71305	149.71305		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.65606	152.65606	0.00000	152.66834	152.66834		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	152.93058	152.93058	0.00000	152.92160	152.92160		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	135.16123	135.16123	0.00000	135.15601	135.15601		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	137.64528	137.64528	0.00000	137.64675	137.64675		10.69	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	137.39301	137.39301	0.00000	137.40305	137.40305		10.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.10407	140.10407	0.00000	140.11554	140.11554		9.82	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00	139.72182	139.72182	0.00000	139.71342	139.71342		9.75	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	452.45800	452.45800	0.00000	453.37100	453.37100		0.00	0.00	4,524,580.00	1	256.00

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	460.86400	460.86400	0.00000	461.81700	461.81700		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	469.78400	469.78400	0.00000	470.78700	470.78700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	479.05100	479.05100	0.00000	480.07900	480.07900		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	487.85300	487.85300	0.00000	488.83900	488.83900		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	7.40488	100.82055	0.00000	7.24324	100.87756	0.40		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.37688	102.64941	0.00000	6.82341	102.71274	0.13		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	7.76539	104.17563	0.00000	7.67200	104.28702	1.53		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.84100	105.41471	0.00000	7.72034	105.53998	1.23		0.00	0.00	0	0.00
R188	On 04/02/2027		Bond Future	0.00	7.86995	103.57499	0.00000	7.86995	103.57499	1.23		0.00	0.00	0	0.00
R188	On 06/05/2027		Bond Future	0.00	7.86486	105.59619	0.00000	7.86486	105.59619	1.23		0.00	0.00	0	0.00
R188	On 05/08/2027		Bond Future	0.00	8.18669	102.22350	0.00000	8.18669	102.22350	1.23		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	301.36123	301.36123	0.00000	301.44784	301.44784	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	306.89953	306.89953	0.00000	307.00354	307.00354	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	307.31241	307.31241	0.00000	307.43789	307.43789	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.37546	313.37546	0.00000	313.50639	313.50639	0.00		0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	313.53589	313.53589	0.00000	313.62533	313.62533	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	8.26477	99.47163	0.00000	8.11478	99.91510	4.47		0.00	24,867,907.50	250	153,292.00
R2030	On 06/08/2026		Bond Future	7.21 Call	37.37000	0.03737	0.00000	63.10000	0.06310	37.370	3.94	0.05	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	207.85000	0.20785	0.00000	310.91000	0.31091	207.850	4.02	0.20	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,151.11000	1.15111	0.00000	906.74000	0.90674	1,151.110	4.28	(0.61)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.33178	101.27609	0.00000	8.16692	101.73287	3.95		0.00	0.00	0	15.00
R2030	On 04/02/2027		Bond Future	0.00	8.38256	99.20583	0.00000	8.19925	99.67838	3.61		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.43856	101.14183	0.00000	8.23597	101.62456	3.17		0.00	0.00	0	0.00
R2030	On 05/08/2027		Bond Future	0.00	8.57207	98.98483	0.00000	8.35218	99.46292	3.01		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	8.55152	101.67741	0.00000	8.40502	102.31927	6.86		0.00	0.00	0	129,994.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2026	Bond Future	0.00	8.61602	99.36269	0.00000	8.45979	100.02150			6.34	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00	8.66964	101.26375	0.00000	8.50222	101.94215			5.79	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.71792	99.07842	0.00000	8.53971	99.77098			5.56	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00	8.80855	100.89110	0.00000	8.62207	101.58293			5.24	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	8.66140	110.28920	0.00000	8.51548	111.04806			7.34	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00	8.72565	107.24851	0.00000	8.57091	108.02682			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.77984	109.30054	0.00000	8.61507	110.10133			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.82908	106.38948	0.00000	8.65480	107.20689			6.36	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00	8.91583	108.33509	0.00000	8.73445	109.15295			5.86	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	8.84096	104.17164	0.00000	8.69613	105.03411			9.10	0.00	0.00	0	92,587.00
R2035	On 06/08/2026	Bond Future	7.70 Call	116.75000	0.11675	0.00000	166.78000	0.16678	116.750	8.84	0.06	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	7.95 Call	232.41000	0.23241	0.00000	323.59000	0.32359	232.410	8.69	0.11	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	8.29 Call	557.77000	0.55777	0.00000	771.61000	0.77161	557.770	8.64	0.23	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	8.34 Put	3,658.17000	3.65817	0.00000	3,031.31000	3.03131	3,658.170	8.68	(0.75)	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	8.71 Call	1,437.51000	1.43751	0.00000	1,851.32000	1.85132	1,437.510	9.05	0.44	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	8.79 Call	1,671.39000	1.67139	0.00000	2,122.72000	2.12272	1,671.390	9.16	0.48	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.13 Call	2,877.60000	2.87760	0.00000	3,466.23000	3.46623	2,877.600	9.73	0.65	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.21 Put	1,047.34000	1.04734	0.00000	800.74000	0.80074	1,047.340	9.88	(0.32)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.22 Call	3,243.85000	3.24385	0.00000	3,862.79000	3.86279	3,243.850	9.90	0.68	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39 Put	792.51000	0.79251	0.00000	597.31000	0.59731	792.510	10.21	(0.25)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63 Put	544.30000	0.54430	0.00000	402.56000	0.40256	544.300	10.66	(0.18)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71 Put	480.14000	0.48014	0.00000	352.83000	0.35283	480.140	10.82	(0.16)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72 Put	472.57000	0.47257	0.00000	347.08000	0.34708	472.570	10.83	(0.16)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13 Put	245.13000	0.24513	0.00000	177.42000	0.17742	245.130	11.56	(0.09)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22 Put	212.29000	0.21229	0.00000	153.39000	0.15339	212.290	11.71	(0.08)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00	8.90221	101.56032	0.00000	8.75022	102.44380			8.56	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	552.05000	0.55205	0.00000	705.29000	0.70529	552.050	8.23	0.18	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47 Put	3,830.23000	3.83023	0.00000	3,271.86000	3.27186	3,830.230	8.28	(0.66)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80 Call	2,135.92000	2.13592	0.00000	2,589.73000	2.58973	2,135.920	8.63	0.47	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97 Put	2,285.11000	2.28511	0.00000	1,912.95000	1.91295	2,285.110	8.87	(0.46)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30 Put	1,618.93000	1.61893	0.00000	1,343.53000	1.34353	1,618.930	9.39	(0.35)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	970.22000	0.97022	0.00000	794.08000	0.79408	970.220	10.23	(0.23)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.95627	103.50322	0.00000	8.79617	104.41077			7.97	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	564.44000	0.56444	0.00000	688.07000	0.68807	564.440	7.88	0.16	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	1,102.07000	1.10207	0.00000	1,353.58000	1.35358	1,102.070	7.68	0.27	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.43 Call	1,509.44000	1.50944	0.00000	1,837.78000	1.83778	1,509.440	7.74	0.34	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	3,163.32000	3.16332	0.00000	2,728.46000	2.72846	3,163.320	8.09	(0.52)	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93 Put	2,953.85000	2.95385	0.00000	2,542.84000	2.54284	2,953.850	8.18	(0.49)	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43 Put	1,938.86000	1.93886	0.00000	1,654.62000	1.65462	1,938.860	8.85	(0.35)	0.00	0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00	9.00107	101.01711	0.00000	8.83364	101.94333			8.08	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00	9.07558	102.86583	0.00000	8.90277	103.79536			7.54	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	9.16941	95.82713	0.00000	9.01485	96.82961			10.95	0.00	82,890,467.45	865	227,193.00
R2037	On 06/08/2026	Bond Future	10.02 Call	5,852.55000	5.85255	0.00000	6,699.96000	6.69996	5,852.550	13.11	0.83	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	208.51000	0.20851	0.00000	140.33000	0.14033	208.510	14.62	(0.07)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	69.03000	0.06903	0.00000	42.45000	0.04245	69.030	15.29	(0.03)	0.00	0	2,541.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2037	On 05/11/2026	Bond Future	0.00		9.23032		97.56546	0.00000	9.06917	98.59129		10.30	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,621.74000		3.62174	0.00000	4,278.82000	4.27882	3,621.740	10.67	0.59	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,022.13000		1.02213	0.00000	830.27000	0.83027	1,022.130	12.18	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	553.28000		0.55328	0.00000	462.67000	0.46267	553.280	13.14	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.28460		95.17384	0.00000	9.11609	96.22608		10.06	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,160.82000		1.16082	0.00000	1,422.69000	1.42269	1,160.820	9.51	0.26	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,203.28000		3.20328	0.00000	2,749.54000	2.74954	3,203.280	10.15	(0.48)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,127.52000		2.12752	0.00000	1,816.06000	1.81606	2,127.520	10.98	(0.34)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.34020		97.03130	0.00000	9.16490	98.10497		9.49	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.42318		94.54793	0.00000	9.24270	95.62827		9.32	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		9.25866		115.32390	0.00000	9.10417	116.50440		10.62	0.00	25,832,553.60	224	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.32557		111.93345	0.00000	9.16439	113.14135		10.09	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.38546		114.07520	0.00000	9.21695	115.31411		9.35	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.44191		110.81593	0.00000	9.26663	112.08012		9.38	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.52356		112.84220	0.00000	9.34329	114.11427		8.94	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		9.36826		107.30101	0.00000	9.22438	108.38950		11.65	0.00	21,352,900.99	199	4,201.00
R2039	On 05/11/2026	Bond Future	0.00		9.43479		104.26909	0.00000	9.28497	105.38292		11.06	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.49472		106.26419	0.00000	9.33841	107.40668		10.77	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.55139		103.35689	0.00000	9.38917	104.52262		10.68	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,368.65000		2.36865	0.00000	2,787.16000	2.78716	2,368.650	10.20	0.36	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	4,108.36000		4.10836	0.00000	3,627.53000	3.62753	4,108.360	10.88	(0.46)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.63157		105.24691	0.00000	9.46512	106.41987		10.07	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		9.44032		96.96964	0.00000	9.28626	98.11253		13.10	0.00	29,090,892.00	300	81,033.00
R2040	On 05/11/2026	Bond Future	0.00		9.50270		98.72865	0.00000	9.34273	99.89753		11.88	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,047.36000		5.04736	0.00000	5,860.31000	5.86031	5,047.360	12.73	0.65	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,041.72000		1.04172	0.00000	864.22000	0.86422	1,041.720	14.39	(0.19)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	585.62000		0.58562	0.00000	499.50000	0.49950	585.620	15.52	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.55945		96.10883	0.00000	9.39294	97.30696		11.69	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,536.10000		1.53610	0.00000	1,860.01000	1.86001	1,536.100	11.12	0.28	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,517.72000		3.51772	0.00000	3,042.44000	3.04244	3,517.720	11.98	(0.45)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,368.60000		2.36860	0.00000	2,038.73000	2.03873	2,368.600	12.97	(0.32)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.61722		97.98457	0.00000	9.44474	99.20696		11.09	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.69906		95.26791	0.00000	9.52202	96.49953		11.30	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		9.54264		108.36548	0.00000	9.39391	109.61389		13.19	0.00	0.00	0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.60850		105.22685	0.00000	9.45411	106.50355		12.55	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.66829		107.24030	0.00000	9.50777	108.54885		11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.72502		104.22595	0.00000	9.55892	105.56099		12.18	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.80284		106.13175	0.00000	9.63266	107.47700		11.51	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		9.55628		93.49410	0.00000	9.41288	94.64933		14.66	0.00	0.00	0	46,020.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,470.19000		5.47019	0.00000	4,622.92000	4.62292	5,470.190	13.88	(0.76)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,991.60000		3.99160	0.00000	3,299.72000	3.29972	3,991.600	14.17	(0.64)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,000.00000		2.00000	0.00000	1,597.12000	1.59712	2,000.000	15.28	(0.40)	0.00	0	14,500.00

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 05/11/2026	Bond Future	0.00	9.61480	95.19010	0.00000	9.46638	96.37130		13.35	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00	9.66819	92.62781	0.00000	9.51424	93.83831		13.22	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.72221	94.43561	0.00000	9.56329	95.67054		12.99	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00	9.79715	91.77924	0.00000	9.63452	93.02409		12.88	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	9.50223	97.06801	0.00000	9.35901	98.31305		15.29	0.00	66,006,246.80	680	254,604.00
R2048	On 06/08/2026	Bond Future	9.00 Put	5,530.38000	5.53038	0.00000	4,655.87000	4.65587	5,530.380	14.40	(0.73)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,390.05000	1.39005	0.00000	1,097.69000	1.09769	1,390.050	16.69	(0.28)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.55842	94.39129	0.00000	9.41041	95.66382		14.58	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00	9.61005	96.19709	0.00000	9.45679	97.50070		13.80	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.65502	93.63199	0.00000	9.49720	94.96181		13.81	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00	9.71798	95.34514	0.00000	9.55677	96.68671		13.52	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	9.42005	125.62024	0.00000	9.27685	127.28054		15.24	0.00	0.00	0	69,515.00
R2053	On 06/08/2026	Bond Future	8.10 Call	180.22000	0.18022	0.00000	246.69000	0.24669	180.220	15.53	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	2,056.90000	2.05690	0.00000	2,714.49000	2.71449	2,056.900	14.98	0.35	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	5,821.21000	5.82121	0.00000	4,818.50000	4.81850	5,821.210	14.98	(0.65)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,890.29000	2.89029	0.00000	2,311.99000	2.31199	2,890.290	16.12	(0.40)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.47206	122.03835	0.00000	9.32409	123.73540		15.12	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00	9.51836	124.37346	0.00000	9.36530	126.11161		14.29	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.56152	120.93686	0.00000	9.40388	122.71011		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00	9.62151	123.14836	0.00000	9.46052	124.93740		13.58	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	9.00510	84.77516	0.00000	8.85064	85.64863		11.08	0.00	32,892,762.08	388	37,641.00
R209	On 05/11/2026	Bond Future	0.00	9.06261	83.16213	0.00000	8.90159	84.05584		10.39	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	9.11284	84.75311	0.00000	8.94458	85.66979		9.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	717.50000	0.71750	0.00000	897.60000	0.89760	717.500	9.28	0.20	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,232.21000	3.23221	0.00000	2,782.06000	2.78206	3,232.210	9.66	(0.53)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.15929	83.25432	0.00000	8.98432	84.18972		9.50	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,206.88000	1.20688	0.00000	1,436.04000	1.43604	1,206.880	9.14	0.27	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,829.92000	2.82992	0.00000	2,455.84000	2.45584	2,829.920	9.92	(0.44)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.23065	84.77803	0.00000	9.05075	85.71928		8.93	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	266.91896	266.91896	0.00000	267.24860	267.24860		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.28681	268.28681	0.00000	268.63579	268.63579		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.48026	273.48026	0.00000	273.85455	273.85455		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.25304	275.25304	0.00000	275.63576	275.63576		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.36038	280.36038	0.00000	280.71431	280.71431		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	8.41067	97.88706	0.00000	8.26302	98.42022		5.57	0.00	134,986,255.74	1,379	55,951.00
R213	On 05/11/2026	Bond Future	0.00	8.47935	96.11263	0.00000	8.32025	96.66052		5.14	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.53725	97.95122	0.00000	8.36450	98.51634		4.83	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.58190	96.30854	0.00000	8.39590	96.88559		4.53	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,036.85000	1.03685	0.00000	1,268.87000	1.26887	1,036.850	4.31	0.37	0.00	0	2,830.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R213	On 06/05/2027	Bond Future	9.25	Put	1,079.26000	1.07926	0.00000	907.91000	0.90791	1,079.260	5.14	(0.33)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.67831	98.07203	0.00000	8.48156	98.64675		4.09	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
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 06/08/2026	Bond Future	0.00		9.44515	79.86648	0.00000	9.29667	80.84253		14.22	0.00	0.00	0	24,720.00
R214	On 05/11/2026	Bond Future	0.00		9.50487	78.01876	0.00000	9.35117	79.01666		13.47	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.55980	79.51125	0.00000	9.40035	80.53379		12.69	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.60783	77.76272	0.00000	9.44332	78.80592		12.58	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.67579	79.18611	0.00000	9.50758	80.23786		11.93	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 :											643,501,811.89	5,886	1,645,391.00		
Grand Total:											643,501,811.89	5,886	1,645,391.00		