

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/08/2026

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
Derivatives																
AL37	On 06/08/2026	Index Future	0.00		1,302.33900		1,302.33900	0.00000	1,302.33900	1,302.33900		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.60500		1,322.60500	0.00000	1,327.16100	1,327.16100		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,347.30700		1,347.30700	0.00000	1,351.95400	1,351.95400		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,373.78900		1,373.78900	0.00000	1,378.54100	1,378.54100		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,400.29100		1,400.29100	0.00000	1,405.13100	1,405.13100		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,425.74300		1,425.74300	0.00000	1,430.65200	1,430.65200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,700.72700		1,700.72700	0.00000	1,700.72700	1,700.72700		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,721.52000		1,721.52000	0.00000	1,733.46100	1,733.46100		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,753.67200		1,753.67200	0.00000	1,765.84400	1,765.84400		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,788.14200		1,788.14200	0.00000	1,800.57100	1,800.57100		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,822.63800		1,822.63800	0.00000	1,835.30100	1,835.30100		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,855.76600		1,855.76600	0.00000	1,868.63400	1,868.63400		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.81500		1,433.81500	0.00000	1,433.81500	1,433.81500		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,450.84700		1,450.84700	0.00000	1,460.74000	1,460.74000		0.00		0.00	0	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,477.94300		1,477.94300	0.00000	1,488.02700	1,488.02700		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,506.99400		1,506.99400	0.00000	1,517.29100	1,517.29100		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,536.06600		1,536.06600	0.00000	1,546.55700	1,546.55700		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,563.98500		1,563.98500	0.00000	1,574.64600	1,574.64600		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.02000		81.86864	0.00000	12.02000	81.86864		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.93077		93.93130	0.00000	8.80586	94.53479		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.99676		95.70848	0.00000	8.86556	96.32350		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.04277		93.81698	0.00000	8.90488	94.44449		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.09929		95.66596	0.00000	8.95414	96.30577		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.18807		93.60684	0.00000	9.03519	94.25790		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 06/08/2026	Bond Future	0.00		12.65000		74.47433	0.00000	12.65000	74.47433		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.54946		91.97505	0.00000	9.43665	92.82696		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.60733		93.71539	0.00000	9.49086	94.58350		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.65568		91.31582	0.00000	9.53537	92.20145		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.70971		93.11511	0.00000	9.58546	94.01810		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.78066		90.53881	0.00000	9.65228	91.45781		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 06/08/2026	GOVI	0.00		1,407.08200		1,407.08200	0.00000	1,407.08200	1,407.08200		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,423.54000		1,423.54000	0.00000	1,433.55400	1,433.55400		0.00		0.00	0	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,450.12700		1,450.12700	0.00000	1,460.33400	1,460.33400		0.00		0.00	0	60.00
GOVI	On 06/05/2027	GOVI	0.00		1,478.63000		1,478.63000	0.00000	1,489.05300	1,489.05300		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,507.15500		1,507.15500	0.00000	1,517.77500	1,517.77500		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,534.54900		1,534.54900	0.00000	1,545.34100	1,545.34100		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 06/08/2026	Bond Future	0.00		144.10000		144.10000	0.00000	144.10000	144.10000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 05/11/2026	Bond Future	0.00		153.62625		153.62625	0.00000	153.64821	153.64821		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.53275		156.53275	0.00000	156.55530	156.55530		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.10546		158.10546	0.00000	158.12872	158.12872		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.22247		161.22247	0.00000	161.24607	161.24607		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.57581		162.57581	0.00000	162.59938	162.59938		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	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		113.81000		113.81000	0.00000	113.81000	113.81000		2.29	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		119.51463		119.51463	0.00000	119.35622	119.35622		2.21	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.26492		119.26492	0.00000	119.10377	119.10377		2.08	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.63845		121.63845	0.00000	121.47435	121.47435		1.88	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.46682		121.46682	0.00000	121.29882	121.29882		1.79	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.66996		123.66996	0.00000	123.49846	123.49846		1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		134.25000		134.25000	0.00000	134.25000	134.25000		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		149.20237		149.20237	0.00000	149.40914	149.40914		0.00	0.00	0.00	0	15,149.00
I2033	On 04/02/2027	Bond Future	0.00		152.02513		152.02513	0.00000	152.23600	152.23600		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.40189		153.40189	0.00000	153.61726	153.61726		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.42629		156.42629	0.00000	156.64581	156.64581		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.58403		157.58403	0.00000	157.80684	157.80684		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	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		144.72000		144.72000	0.00000	144.72000	144.72000		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.76600		165.76600	0.00000	165.01681	165.01681		0.00	0.00	0.00	0	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		166.62259		166.62259	0.00000	165.85956	165.85956		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.93805		169.93805	0.00000	169.16025	169.16025		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.95551		170.95551	0.00000	170.16158	170.16158		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		174.05874		174.05874	0.00000	173.24989	173.24989		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	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		110.88000		110.88000	0.00000	110.88000	110.88000		6.97	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		128.05182		128.05182	0.00000	127.23823	127.23823		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.51671		127.51671	0.00000	126.68807	126.68807		6.54	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		130.05453		130.05453	0.00000	129.20981	129.20981		6.24	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.59154		129.59154	0.00000	128.72927	128.72927		6.10	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.94147		131.94147	0.00000	131.06302	131.06302		5.88	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	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		122.38000		122.38000	0.00000	122.38000	122.38000		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.92167		145.92167	0.00000	145.36720	145.36720		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		148.68253		148.68253	0.00000	148.11761	148.11761		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.21848		149.21848	0.00000	148.64254	148.64254		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.16018		152.16018	0.00000	151.57275	151.57275		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.44751		152.44751	0.00000	151.84896	151.84896		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	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		123.27000		123.27000	0.00000	123.27000	123.27000		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.86950		149.86950	0.00000	147.10852	147.10852		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		150.16719		150.16719	0.00000	147.35426	147.35426		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.15514		153.15514	0.00000	150.28656	150.28656		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.57709		153.57709	0.00000	150.65109	150.65109		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.36472		156.36472	0.00000	153.38480	153.38480		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
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		112.95000	112.95000	0.00000	112.95000	112.95000		10.08	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.09039	138.09039	0.00000	134.63017	134.63017		9.96	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.74525	137.74525	0.00000	134.21985	134.21985		9.67	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.48644	140.48644	0.00000	136.89140	136.89140		9.28	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.22924	140.22924	0.00000	136.56235	136.56235		9.11	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.77245	142.77245	0.00000	139.03842	139.03842		8.82	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 06/08/2026	Index Future	0.00		455.70600	455.70600	0.00000	455.70600	455.70600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		464.75600	464.75600	0.00000	462.24300	462.24300		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		473.54800	473.54800	0.00000	470.99000	470.99000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.96600	482.96600	0.00000	480.36100	480.36100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.39000	492.39000	0.00000	489.73300	489.73300		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		501.44600	501.44600	0.00000	498.73300	498.73300		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
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		6.53000	101.12988	0.00000	6.53000	101.12988		0.37	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.87535	102.70679	0.00000	6.84059	102.71077		0.12	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		6.79000	105.34679	0.00000	6.79000	105.34679		1.38	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.37011	105.90474	0.00000	7.37028	105.90457		1.14	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31208	104.04256	0.00000	7.31218	104.04248		0.93	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.04204	106.08991	0.00000	7.04172	106.09010		0.63	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.45249	102.84999	0.00000	6.45218	102.85010		0.39	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.65361	104.68940	0.00000	4.65587	104.68913		0.39	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		278.86000	278.86000	0.00000	278.86000	278.86000		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		308.92760	308.92760	0.00000	308.79089	308.79089		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		309.16260	309.16260	0.00000	309.02403	309.02403		0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		315.31414	315.31414	0.00000	315.17349	315.17349		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.79072	315.79072	0.00000	315.64552	315.64552		0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.52272	321.52272	0.00000	321.37385	321.37385		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

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
R2030	On 06/08/2026	Bond Future	0.00		9.22000		96.70370	0.00000	9.22000	96.70370			4.25	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.83277		102.66670	0.00000	7.72468	102.97108			3.79	0.00	0.00	0	152,800.00
R2030	On 04/02/2027	Bond Future	0.00		7.85362		100.57703	0.00000	7.73522	100.88719			3.55	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.84841		102.55625	0.00000	7.71777	102.87277			3.17	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.85923		100.54538	0.00000	7.71361	100.86800			3.05	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.91629		102.34421	0.00000	7.75335	102.67224			3.05	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		10.12000		95.11741	0.00000	10.12000	95.11741			6.54	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.14186		101.37909	0.00000	8.04726	101.78746			6.59	0.00	0.00	0	199,570.00
R2032	On 04/02/2027	Bond Future	0.00		8.17788		103.27289	0.00000	8.07755	103.68900			5.77	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	573.55000		0.57355	0.00000	703.63000	0.70363	573.550		5.19	0.26	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,353.14000		1.35314	0.00000	1,573.28000	1.57328	1,353.140		5.38	0.47	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,262.06000		1.26206	0.00000	1,113.54000	1.11354	1,262.060		5.63	(0.42)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.19111		101.14319	0.00000	8.08444	101.56775			5.39	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	748.16000		0.74816	0.00000	889.71000	0.88971	748.160		4.87	0.29	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,266.71000		1.26671	0.00000	1,464.43000	1.46443	1,266.710		4.96	0.42	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,529.56000		1.52956	0.00000	1,749.56000	1.74956	1,529.560		5.03	0.47	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,367.16000		2.36716	0.00000	2,639.66000	2.63966	2,367.160		5.33	0.59	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,345.46000		1.34546	0.00000	1,197.30000	1.19730	1,345.460		5.36	(0.40)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	873.09000		0.87309	0.00000	774.74000	0.77474	873.090		5.84	(0.27)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.21508		103.11383	0.00000	8.10142	103.54658			4.99	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,429.65000		1.42965	0.00000	1,630.57000	1.63057	1,429.650		4.66	0.42	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,463.82000		2.46382	0.00000	2,731.36000	2.73136	2,463.820		4.95	0.58	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	950.85000		0.95085	0.00000	849.17000	0.84917	950.850		5.47	(0.27)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.27362		100.80191	0.00000	8.15235	101.24206			4.99	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		10.25000		102.45427	0.00000	10.25000	102.45427			7.30	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.24825		109.67315	0.00000	8.15413	110.15943			7.11	0.00	0.00	0	8,693.00
R2033	On 04/02/2027	Bond Future	0.00		8.28636		111.72193	0.00000	8.18710	112.21742			6.26	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.30416		108.87588	0.00000	8.19930	109.38141			5.91	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.33188		110.99708	0.00000	8.22094	111.51239			5.43	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.39010		107.94339	0.00000	8.27266	108.46752			5.43	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		11.06000		92.08076	0.00000	11.06000	92.08076			8.63	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.44979		104.22002	0.00000	8.33567	104.90529			8.90	0.00	0.00	0	102,045.00
R2035	On 05/11/2026	Bond Future	7.97	Call	595.92000		0.59592	0.00000	818.03000	0.81803	595.920		8.13	0.25	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,653.65000		1.65365	0.00000	1,384.79000	1.38479	1,653.650		8.50	(0.48)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,014.05000		3.01405	0.00000	3,535.69000	3.53569	3,014.050		8.98	0.68	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	704.12000		0.70412	0.00000	580.88000	0.58088	704.120		9.26	(0.25)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	394.44000		0.39444	0.00000	325.65000	0.32565	394.440		9.84	(0.15)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	161.83000		0.16183	0.00000	135.02000	0.13502	161.830		10.70	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.49162		106.16674	0.00000	8.37239	106.86493			7.92	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	574.98000		0.57498	0.00000	745.33000	0.74533	574.980		7.21	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	776.24000		0.77624	0.00000	987.07000	0.98707	776.240		7.19	0.25	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,419.21000		1.41921	0.00000	1,730.03000	1.73003	1,419.210		7.30	0.39	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,836.23000		1.83623	0.00000	2,196.08000	2.19608	1,836.230		7.43	0.45	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,042.25000		2.04225	0.00000	2,423.01000	2.42301	2,042.250		7.51	0.48	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,812.63000		1.81263	0.00000	1,561.78000	1.56178	1,812.630		7.81	(0.42)	0.00	0	500.00

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
R2035	On 04/02/2027	Bond Future	8.85	Put	1,467.16	0.0000	1.46716	0.00000	1,259.47	1.25947	1,467.160	8.07	(0.35)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,335.71	0.0000	1.33571	0.00000	1,145.19	1.14519	1,335.710	8.19	(0.33)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	754.29	0.0000	0.75429	0.00000	644.97	0.64497	754.290	8.98	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.51279	103.74943	0.00000	8.38826	104.46163			7.69	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,086.07	0.0000	1.08607	0.00000	1,320.71	1.32071	1,086.070	7.06	0.29	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,624.79	0.0000	1.62479	0.00000	1,929.54	1.92954	1,624.790	7.14	0.38	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,876.37	0.0000	1.87637	0.00000	2,209.32	2.20932	1,876.370	7.17	0.42	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,175.32	0.0000	2.17532	0.00000	2,536.93	2.53693	2,175.320	7.27	0.46	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,327.47	0.0000	2.32747	0.00000	2,045.29	2.04529	2,327.470	7.56	(0.44)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,431.37	0.0000	3.43137	0.00000	3,885.85	3.88585	3,431.370	7.69	0.59	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,033.04	0.0000	2.03304	0.00000	1,781.71	1.78171	2,033.040	7.73	(0.40)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,447.02	0.0000	1.44702	0.00000	1,262.67	1.26267	1,447.020	8.21	(0.30)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,283.72	0.0000	1.28372	0.00000	1,119.27	1.11927	1,283.720	8.39	(0.27)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.54221	105.77102	0.00000	8.41195	106.49702			7.01	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	2,032.05	0.0000	2.03205	0.00000	2,367.01	2.36701	2,032.050	6.58	0.42	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,525.04	0.0000	3.52504	0.00000	3,972.75	3.97275	3,525.040	7.01	0.58	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,389.67	0.0000	1.38967	0.00000	1,221.16	1.22116	1,389.670	7.86	(0.27)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.59992	103.16376	0.00000	8.46363	103.90246			7.01	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	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		11.71000	81.18693	0.00000	11.71000	81.18693			10.82	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	0.00		8.75557	100.63007	0.00000	8.64212	101.38173			10.01	0.00	0.00	0	224,068.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,061.96	0.0000	5.06196	0.00000	5,716.09	5.71609	5,061.960	10.93	0.81	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	141.42	0.0000	0.14142	0.00000	118.55	0.11855	141.420	12.40	(0.05)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	43.99	0.0000	0.04399	0.00000	37.59	0.03759	43.990	13.27	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.79846	98.25187	0.00000	8.68063	99.01773			9.51	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,450.00	0.0000	1.45000	0.00000	1,772.44	1.77244	1,450.000	8.87	0.36	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,380.24	0.0000	1.38024	0.00000	1,187.84	1.18784	1,380.240	10.04	(0.30)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	780.40	0.0000	0.78040	0.00000	670.22	0.67022	780.400	10.97	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.83247	100.18552	0.00000	8.71005	100.96667			8.76	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.87538	97.87780	0.00000	8.74801	98.67408			8.78	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		8.93282	99.62820	0.00000	8.80047	100.43848			8.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	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		11.77000	98.35691	0.00000	11.77000	98.35691			10.37	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.90816	115.09953	0.00000	8.78953	116.02223			10.17	0.00	0.00	0	4,343.00
R2038	On 04/02/2027	Bond Future	0.00		8.95881	117.24969	0.00000	8.83563	118.18970			8.98	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.99610	114.07107	0.00000	8.86814	115.02995			8.69	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.04102	116.29347	0.00000	8.90805	117.27085			8.43	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.10603	112.89324	0.00000	8.96783	113.88776			8.43	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	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		9.70000	104.85136	0.00000	9.70000	104.85136			11.46	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.02880	107.32681	0.00000	8.92077	108.16177			11.25	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.08039	109.33177	0.00000	8.96845	110.18244			10.27	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.11951	106.50172	0.00000	9.00348	107.36950			9.91	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,851.19	2.85119	0.00000	3,289.05	3.28905	2,851.190	9.51	0.45	0.00	0	250.00	
R2039	On 06/05/2027	Bond Future	9.64	Put	2,201.68	2.20168	0.00000	1,955.03	1.95503	2,201.680	10.61	(0.33)	0.00	0	250.00	
R2039	On 05/08/2027	Bond Future	0.00		9.16583	108.57665	0.00000	9.04553	109.46122			9.57	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,855.01	2.85501	0.00000	3,261.21	3.26121	2,855.010	9.23	0.42	0.00	0	910.00	
R2039	On 05/08/2027	Bond Future	8.90	Call	3,110.79	3.11079	0.00000	3,538.31	3.53831	3,110.790	9.27	0.44	0.00	0	180.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest		
											Option								
R2039	On	05/08/2027	Bond Future	9.53 Put	3,028.88	000	3.02888	0.00000	2,725.96	000	2.72596	3,028.880	9.92	(0.38)	0.00		0	910.00	
R2039	On	05/08/2027	Bond Future	9.68 Put	2,684.94	000	2.68494	0.00000	2,412.59	000	2.41259	2,684.940	10.12	(0.35)	0.00		0	180.00	
R2039	On	04/11/2027	Bond Future	0.00	9.23077	105.54	262	0.00000	9.10604		106.44	266	9.57	0.00	0.00		0	0.00	
R2039	On	31/03/2039	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00		0	0.00	
R2040	On	06/10/2015	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	100.00	000	0.00	0.00	0.00		0	0.00	
R2040	On	06/08/2026	Bond Future	0.00	12.19	000	79.43	385	0.00000	12.19	000	79.43	385	12.37	0.00	0.00		0	0.00
R2040	On	05/11/2026	Bond Future	0.00	9.11092	101.62	716	0.00000	9.00309		102.44	646	11.61	0.00	0.00		0	32,153.00	
R2040	On	05/11/2026	Bond Future	8.85 Call	1,331.66	000	1.33166	0.00000	1,705.89	000	1.70589	1,331.660	11.01	0.37	0.00		0	14,000.00	
R2040	On	05/11/2026	Bond Future	9.91 Call	6,397.27	000	6.39727	0.00000	7,123.13	000	7.12313	6,397.270	13.15	0.83	0.00		0	2,300.00	
R2040	On	05/11/2026	Bond Future	10.67 Put	172.09	000	0.17209	0.00000	148.45	000	0.14845	172.090	14.82	(0.05)	0.00		0	2,300.00	
R2040	On	05/11/2026	Bond Future	11.27 Put	62.02	000	0.06202	0.00000	54.70	000	0.05470	62.020	15.96	(0.02)	0.00		0	2,300.00	
R2040	On	04/02/2027	Bond Future	0.00	9.16022	99.01	709	0.00000	9.04866		99.85	189	11.11	0.00	0.00		0	54,058.00	
R2040	On	04/02/2027	Bond Future	8.78 Call	1,712.51	000	1.71251	0.00000	2,063.83	000	2.06383	1,712.510	10.51	0.36	0.00		0	2,300.00	
R2040	On	04/02/2027	Bond Future	9.67 Put	1,707.49	000	1.70749	0.00000	1,495.25	000	1.49525	1,707.490	11.94	(0.31)	0.00		0	2,300.00	
R2040	On	04/02/2027	Bond Future	10.17 Put	1,000.10	000	1.00010	0.00000	875.26	000	0.87526	1,000.100	13.04	(0.19)	0.00		0	2,300.00	
R2040	On	06/05/2027	Bond Future	0.00	9.20184	100.96	590	0.00000	9.08643		101.81	732	10.70	0.00	0.00		0	0.00	
R2040	On	05/08/2027	Bond Future	0.00	9.25180	98.42	280	0.00000	9.13226		99.29	073	10.73	0.00	0.00		0	0.00	
R2040	On	04/11/2027	Bond Future	0.00	9.31381	100.18	255	0.00000	9.19016		101.06	569	10.73	0.00	0.00		0	0.00	
R2040	On	31/01/2040	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00		0	0.00	
R2042	On	06/08/2026	Bond Future	0.00	9.94000	105.13	553	0.00000	9.94000		105.13	553	12.49	0.00	0.00		0	0.00	
R2042	On	05/11/2026	Bond Future	0.00	9.19361	108.71	072	0.00000	9.08586		109.64	360	12.87	0.00	0.00		0	4,116.00	
R2042	On	04/02/2027	Bond Future	0.00	9.24530	110.74	151	0.00000	9.13397		111.69	192	11.76	0.00	0.00		0	0.00	
R2042	On	06/05/2027	Bond Future	0.00	9.28567	107.81	313	0.00000	9.17064		108.78	251	11.39	0.00	0.00		0	0.00	
R2042	On	05/08/2027	Bond Future	0.00	9.33250	109.91	355	0.00000	9.21360		110.90	183	10.98	0.00	0.00		0	0.00	
R2042	On	04/11/2027	Bond Future	0.00	9.39579	106.77	732	0.00000	9.27290		107.78	291	10.98	0.00	0.00		0	0.00	
R2042	On	31/03/2042	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00		0	0.00	
R2044	On	06/08/2026	Bond Future	0.00	12.42	000	74.32	957	0.00000	12.42	000	74.32	957	13.86	0.00	0.00		0	0.00
R2044	On	05/11/2026	Bond Future	0.00	9.22301	98.35	766	0.00000	9.10519		99.34	196	13.67	0.00	0.00		0	126,019.00	
R2044	On	05/11/2026	Bond Future	9.50 Put	1,601.09	000	1.60109	0.00000	1,335.15	000	1.33515	1,601.090	13.67	(0.35)	0.00		0	15,000.00	
R2044	On	04/02/2027	Bond Future	0.00	9.26955	95.81	180	0.00000	9.14809		96.81	457	13.11	0.00	0.00		0	0.00	
R2044	On	06/05/2027	Bond Future	0.00	9.30915	97.69	751	0.00000	9.18395		98.72	027	12.16	0.00	0.00		0	0.00	
R2044	On	05/08/2027	Bond Future	0.00	9.35594	95.21	594	0.00000	9.22675		96.25	859	12.29	0.00	0.00		0	0.00	
R2044	On	04/11/2027	Bond Future	0.00	9.41278	96.91	836	0.00000	9.27964		97.97	933	12.29	0.00	0.00		0	0.00	
R2044	On	31/01/2044	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00		0	0.00	
R2048	On	06/08/2026	Bond Future	0.00	12.37	000	76.84	921	0.00000	12.37	000	76.84	921	14.46	0.00	0.00		0	0.00
R2048	On	05/11/2026	Bond Future	0.00	9.19174	97.59	536	0.00000	9.07403		98.66	127	14.32	0.00	780,762.88		8	286,155.00	
R2048	On	05/11/2026	Bond Future	9.50 Put	1,643.03	000	1.64303	0.00000	1,369.23	000	1.36923	1,643.030	14.97	(0.34)	0.00		0	400.00	
R2048	On	04/02/2027	Bond Future	0.00	9.23739	99.41	841	0.00000	9.11622		100.50	429	13.73	0.00	0.00		0	0.00	
R2048	On	06/05/2027	Bond Future	0.00	9.26984	96.93	182	0.00000	9.14524		98.03	942	13.36	0.00	0.00		0	260.00	
R2048	On	05/08/2027	Bond Future	0.00	9.30781	98.82	051	0.00000	9.17961		99.94	957	12.93	0.00	0.00		0	0.00	
R2048	On	04/11/2027	Bond Future	0.00	9.36189	96.15	191	0.00000	9.22995		97.30	090	12.93	0.00	0.00		0	0.00	
R2048	On	28/02/2048	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00		0	0.00	
R2053	On	06/08/2026	Bond Future	0.00	12.28	000	99.11	128	0.00000	12.28	000	99.11	128	14.98	0.00	0.00		0	0.00
R2053	On	05/11/2026	Bond Future	0.00	9.11285	126.22	882	0.00000	8.99001		127.71	829	14.90	0.00	0.00		0	56,222.00	
R2053	On	05/11/2026	Bond Future	8.38 Call	678.75	000	0.67875	0.00000	999.41	000	0.99941	678.750	14.05	0.16	0.00		0	530.00	
R2053	On	05/11/2026	Bond Future	8.85 Call	2,115.46	000	2.11546	0.00000	2,793.69	000	2.79369	2,115.460	14.11	0.37	0.00		0	530.00	
R2053	On	05/11/2026	Bond Future	9.35 Put	2,439.79	000	2.43979	0.00000	2,013.78	000	2.01378	2,439.790	15.18	(0.37)	0.00		0	530.00	
R2053	On	04/02/2027	Bond Future	0.00	9.15356	128.58	695	0.00000	9.02722		130.10	439	13.72	0.00	0.00		0	0.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2053	On 06/05/2027	Bond Future	0.00		9.18446		125.25301	0.00000	9.05457	126.80068			13.36	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.22022		127.69328	0.00000	9.08665	129.27098			13.44	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.26899		124.11931	0.00000	9.13160	125.72475			13.44	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		11.39000		72.66650	0.00000	11.39000	72.66650			10.53	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		8.60794		85.71759	0.00000	8.48408	86.43108			10.28	0.00	0.00	0	45,474.00
R209	On 04/02/2027	Bond Future	0.00		8.64770		87.31882	0.00000	8.51913	88.04574			9.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	805.98000		0.80598	0.00000	1,034.16000	1.03416	805.980		8.61	0.26	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,530.33000		1.53033	0.00000	1,302.67000	1.30267	1,530.330		9.55	(0.37)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.67361		85.88396	0.00000	8.54007	86.62541			9.31	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,519.65000		1.51965	0.00000	1,827.20000	1.82720	1,519.650		8.52	0.37	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,421.51000		1.42151	0.00000	1,231.81000	1.23181	1,421.510		9.83	(0.30)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.70667		87.55742	0.00000	8.56788	88.31321			8.55	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.75974		85.97556	0.00000	8.61547	86.74464			8.55	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		259.84000		259.84000	0.00000	259.84000	259.84000			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		271.84772		271.84772	0.00000	271.86198	271.86198			0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		276.99097		276.99097	0.00000	277.00576	277.00576			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.83003		278.83003	0.00000	278.84559	278.84559			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.32693		284.32693	0.00000	284.34253	284.34253			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.73800		285.73800	0.00000	285.75317	285.75317			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		9.69000		93.41614	0.00000	9.69000	93.41614			5.59	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.98654		97.82227	0.00000	7.89100	98.15803			5.42	0.00	0.00	0	30,991.00
R213	On 04/02/2027	Bond Future	0.00		8.02182		99.64951	0.00000	7.91932	99.99163			4.57	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.02289		98.05575	0.00000	7.91267	98.40485			4.32	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,588.68000		1.58868	0.00000	1,796.09000	1.79609	1,588.680		4.22	0.55	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	458.98000		0.45898	0.00000	406.02000	0.40602	458.980		5.27	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.03517		99.96652	0.00000	7.91609	100.32235			3.91	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,351.80000		1.35180	0.00000	1,537.62000	1.53762	1,351.800		3.73	0.48	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	950.33000		0.95033	0.00000	843.21000	0.84321	950.330		4.15	(0.34)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.09783		98.20731	0.00000	7.96879	98.56917			3.91	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		11.97000		65.62582	0.00000	11.97000	65.62582			13.28	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.13992		80.41794	0.00000	9.02719	81.18010			13.03	0.00	0.00	0	23,956.00
R214	On 04/02/2027	Bond Future	0.00		9.18878		81.92008	0.00000	9.07251	82.69656			11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.22339		80.23154	0.00000	9.10357	81.02348			12.05	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.26427		81.79488	0.00000	9.14070	82.60218			11.61	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.32345		79.96313	0.00000	9.19601	80.78463			11.61	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 :	780,762.88	8 1,645,174.00
Grand Total:	780,762.88	8 1,645,174.00