

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2026

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		1,252.57500		1,252.57500	0.00000	1,254.68700	1,254.68700		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,275.16700		1,275.16700	0.00000	1,277.32300	1,277.32300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.20400		1,299.20400	0.00000	1,301.40500	1,301.40500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,324.31500		1,324.31500	0.00000	1,326.55900	1,326.55900		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,350.03100		1,350.03100	0.00000	1,352.31900	1,352.31900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,613.95300		1,613.95300	0.00000	1,619.77400	1,619.77400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,643.06400		1,643.06400	0.00000	1,648.99800	1,648.99800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,674.03600		1,674.03600	0.00000	1,680.08600	1,680.08600		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,706.39100		1,706.39100	0.00000	1,712.56000	1,712.56000		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,739.52600		1,739.52600	0.00000	1,745.81500	1,745.81500		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,366.34700		1,366.34700	0.00000	1,371.62200	1,371.62200		0.00	0.00	546,538,800.00	40	1.00
ALBI	On 06/08/2026	Index Future	0.00		1,390.99200		1,390.99200	0.00000	1,396.36900	1,396.36900		0.00	0.00	612,036,480.00	44	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,417.21200		1,417.21200	0.00000	1,422.69400	1,422.69400		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,444.60400		1,444.60400	0.00000	1,450.19300	1,450.19300		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,472.65500		1,472.65500	0.00000	1,478.35300	1,478.35300		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.26399		91.91573	0.00000	9.20986	92.18328		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.34813		93.61581	0.00000	9.29131	93.88878		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.42489		91.59113	0.00000	9.36528	91.86951		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.50275		93.38328	0.00000	9.44009	93.66726		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.58013		91.42094	0.00000	9.51427	91.71043		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.82841		89.79499	0.00000	9.75914	90.30564		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.90148		91.45590	0.00000	9.82985	91.97643		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.96703		88.91979	0.00000	9.89300	89.45042		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.03048		90.66002	0.00000	9.95399	91.20111		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.09640		88.17570	0.00000	10.01732	88.72736		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		1,339.95400		1,339.95400	0.00000	1,345.25700	1,345.25700		0.00	0.00	0.00	0	28.00
GOVI	On 06/08/2026	GOVI	0.00		1,364.12300		1,364.12300	0.00000	1,369.52800	1,369.52800		0.00	0.00	968,527,330.00	71	681.00
GOVI	On 05/11/2026	GOVI	0.00		1,389.83700		1,389.83700	0.00000	1,395.34700	1,395.34700		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,416.69900		1,416.69900	0.00000	1,422.31700	1,422.31700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,444.20900		1,444.20900	0.00000	1,449.93600	1,449.93600		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		148.02207		148.02207	0.00000	147.81267	147.81267		0.00	0.00	0.00	0	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		150.75994		150.75994	0.00000	150.54737	150.54737		0.00	0.00	0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		152.12308		152.12308	0.00000	151.90676	151.90676		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.09895		155.09895	0.00000	154.87859	154.87859		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.62368		156.62368	0.00000	156.40014	156.40014		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		117.07696		117.07696	0.00000	117.04867	117.04867		2.83	0.00	0.00	0	1,034.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 06/08/2026	Bond Future	0.00	116.81778	116.81778	0.00000	116.78956	116.78956		2.66	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.02548	119.02548	0.00000	118.99701	118.99701		2.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	118.87681	118.87681	0.00000	118.84864	118.84864		2.25	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.21133	121.21133	0.00000	121.18260	121.18260		2.01	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	144.84837	144.84837	0.00000	144.48135	144.48135		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	147.52750	147.52750	0.00000	147.15438	147.15438		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	148.72716	148.72716	0.00000	148.34722	148.34722		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.63659	151.63659	0.00000	151.24942	151.24942		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.98856	152.98856	0.00000	152.59472	152.59472		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	160.15741	160.15741	0.00000	160.46836	160.46836		0.00	0.00	0.00	0	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	160.91846	160.91846	0.00000	161.23580	161.23580		0.00	0.00	0.00	0	3,855.00
I2038	On 05/11/2026	Bond Future	0.00	163.95938	163.95938	0.00000	164.28319	164.28319		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	164.91769	164.91769	0.00000	165.24866	165.24866		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.15657	168.15657	0.00000	168.49402	168.49402		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00	125.56912	125.56912	0.00000	124.28311	124.28311		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.03551	125.03551	0.00000	123.72624	123.72624		7.59	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.39857	127.39857	0.00000	126.06501	126.06501		7.16	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	126.97294	126.97294	0.00000	125.61410	125.61410		6.89	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.46643	129.46643	0.00000	128.08095	128.08095		6.49	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	142.08526	142.08526	0.00000	142.07898	142.07898		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	144.71333	144.71333	0.00000	144.70758	144.70758		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	145.11360	145.11360	0.00000	145.10798	145.10798		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.95239	147.95239	0.00000	147.94698	147.94698		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.46756	148.46756	0.00000	148.46388	148.46388		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	145.81081	145.81081	0.00000	147.03908	147.03908		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	146.05592	146.05592	0.00000	147.30787	147.30787		0.00	0.00	48,198,453.60	330	18,168.00
I2050	On 05/11/2026	Bond Future	0.00	148.81608	148.81608	0.00000	150.09183	150.09183		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.22413	149.22413	0.00000	150.52520	150.52520		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.15474	152.15474	0.00000	153.48132	153.48132		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00	133.64838	133.64838	0.00000	133.64277	133.64277		11.58	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.26415	133.26415	0.00000	133.25909	133.25909		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.78268	135.78268	0.00000	135.77795	135.77795		10.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.52114	135.52114	0.00000	135.51715	135.51715		10.31	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.18246	138.18246	0.00000	138.17842	138.17842		9.76	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	444.20300	444.20300	0.00000	444.66700	444.66700		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00	452.32600	452.32600	0.00000	452.80100	452.80100		0.00	0.00	0.00	0	255.00
IGOV	On 05/11/2026	Index Future	0.00	460.96100	460.96100	0.00000	461.44600	461.44600		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	469.97700	469.97700	0.00000	470.47200	470.47200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	479.20700	479.20700	0.00000	479.71200	479.71200		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.39688	102.69321	0.00000	7.37302	102.70665		0.63	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.40393	100.82089	0.00000	7.36198	100.83567		0.39	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.91254	102.70254	0.00000	6.77852	102.71788		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 07/05/2026		Bond Future	0.00	7.67988	105.10156	0.00000	7.64577	105.15286		1.62	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.75507	104.18793	0.00000	7.71371	104.23725		1.41	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.77687	105.48126	0.00000	7.72546	105.53466		1.14	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	298.84745	298.84745	0.00000	298.83414	298.83414		0.00	0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	298.96780	298.96780	0.00000	298.95556	298.95556		0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.61700	304.61700	0.00000	304.60537	304.60537		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.04537	305.04537	0.00000	305.03373	305.03373		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.03604	311.03604	0.00000	311.02405	311.02405		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.21923	101.52141	0.00000	8.18012	101.64430		4.54	0.00	432,176,642.37	4,257	53,420.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.00000	0.00000	0.00000	0.00000	0.00000		4.18	0.00	0.00	1,000	0.00
R2030	On 07/05/2026		Bond Future	7.71 Call	0.00000	0.00000	0.00000	0.00000	0.00000		4.07	0.00	0.00	1,000	0.00
R2030	On 07/05/2026		Bond Future	7.92 Put	945.13000	0.94513	0.00000	824.47000	0.82447	945.130	4.19	(1.00)	(8,223,121.49)	1,000	0.00
R2030	On 06/08/2026		Bond Future	0.00	8.30126	99.36411	0.00000	8.25863	99.48973		4.22	0.00	59,618,466.00	600	152,165.00
R2030	On 06/08/2026		Bond Future	7.21 Call	44.60000	0.04460	0.00000	53.06000	0.05306	44.600	3.97	0.05	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	197.76000	0.19776	0.00000	225.37000	0.22537	197.760	3.88	0.19	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,221.26000	1.22126	0.00000	1,147.45000	1.14745	1,221.260	4.06	(0.63)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.35249	101.21889	0.00000	8.30608	101.34712		3.76	0.00	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.39714	99.16836	0.00000	8.34625	99.29921		3.50	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.45876	101.09386	0.00000	8.40262	101.22725		3.25	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.52839	99.66404	0.00000	8.48411	99.86439		7.42	0.00	543,866,666.28	5,457	37,385.00
R2032	On 06/08/2026		Bond Future	0.00	8.59627	101.48236	0.00000	8.54935	101.68688		6.80	0.00	535,928,343.16	5,281	127,360.00
R2032	On 05/11/2026		Bond Future	0.00	8.65094	99.21617	0.00000	8.60124	99.42478		6.33	0.00	0.00	0	41,865.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2027	Bond Future	0.00	8.70162	101.13482	0.00000	8.64888	101.34756		6.03	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.75438	98.93747	0.00000	8.69831	99.15434		5.78	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	8.63835	108.08632	0.00000	8.59407	108.32292		7.88	0.00	1,297,035.84	12	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.70605	110.05836	0.00000	8.65935	110.29981		7.56	0.00	1,320,700.32	12	9,201.00
R2033	On 05/11/2026	Bond Future	0.00	8.76138	107.06982	0.00000	8.71216	107.31607		7.09	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.81297	109.14045	0.00000	8.76102	109.39162		6.60	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.86631	106.21589	0.00000	8.81143	106.47190		6.42	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00	8.82804	102.02089	0.00000	8.76866	102.38071		9.67	0.00	119,466,462.19	1,171	40,731.00
R2035	On 07/05/2026	Bond Future	8.29 Call	0.00000	0.00000	0.00000	0.08000	0.00008		9.31	0.00	0.00	1,000	0.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,196.47000	3.19647	0.00000	2,836.79000	2.83679	3,196.470	9.32	(1.00)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	1,701.56000	1.70156	0.00000	1,364.30000	1.36430	1,701.560	9.44	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	192.93000	0.19293	0.00000	428.96000	0.42896	192.930	9.74	0.38	3,340,471.09	1,000	0.00
R2035	On 07/05/2026	Bond Future	9.20 Put	0.58000	0.00058	0.00000	1.15000	0.00115	0.580	10.55	0.00	(21,175.73)	1,000	0.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,756.02000	4.75602	0.00000	5,115.84000	5.11584	4,756.020	11.60	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,869.41000	4.86941	0.00000	5,229.23000	5.22923	4,869.410	11.64	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	5,152.11000	5.15211	0.00000	5,511.93000	5.51193	5,152.110	11.76	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.77	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.82	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.94	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.94	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.11	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.88992	103.88224	0.00000	8.82789	104.24908		9.05	0.00	51,941,120.00	500	79,833.00
R2035	On 06/08/2026	Bond Future	7.70 Call	160.36000	0.16036	0.00000	194.07000	0.19407	160.360	9.26	0.08	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	282.41000	0.28241	0.00000	336.18000	0.33618	282.410	9.02	0.12	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	592.67000	0.59267	0.00000	688.25000	0.68825	592.670	8.80	0.23	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,977.05000	3.97705	0.00000	3,713.75000	3.71375	3,977.050	8.81	(0.75)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,408.93000	1.40893	0.00000	1,578.62000	1.57862	1,408.930	9.02	0.42	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,628.22000	1.62822	0.00000	1,812.78000	1.81278	1,628.220	9.10	0.46	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,772.90000	2.77290	0.00000	3,015.40000	3.01540	2,772.900	9.59	0.62	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,218.97000	1.21897	0.00000	1,106.36000	1.10636	1,218.970	9.73	(0.35)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	3,124.19000	3.12419	0.00000	3,379.83000	3.37983	3,124.190	9.74	0.66	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	938.67000	0.93867	0.00000	849.31000	0.84931	938.670	10.05	(0.28)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	661.12000	0.66112	0.00000	596.40000	0.59640	661.120	10.49	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	588.00000	0.58800	0.00000	530.04000	0.53004	588.000	10.64	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	579.54000	0.57954	0.00000	522.37000	0.52237	579.540	10.66	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	319.93000	0.31993	0.00000	287.80000	0.28780	319.930	11.42	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	281.37000	0.28137	0.00000	253.09000	0.25309	281.370	11.59	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.94412	101.31847	0.00000	8.87937	101.69244		8.56	0.00	607,910.82	6	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	620.83000	0.62083	0.00000	699.08000	0.69908	620.830	8.60	0.19	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,080.76000	4.08076	0.00000	3,842.72000	3.84272	4,080.760	8.40	(0.66)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,087.33000	2.08733	0.00000	2,270.10000	2.27010	2,087.330	8.62	0.46	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,451.16000	2.45116	0.00000	2,283.56000	2.28356	2,451.160	8.81	(0.48)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,748.34000	1.74834	0.00000	1,621.61000	1.62161	1,748.340	9.29	(0.37)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,065.00000	1.06500	0.00000	984.29000	0.98429	1,065.000	10.13	(0.24)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	8.99635	103.27767	0.00000	8.92866	103.65897		8.29	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 04/02/2027	Bond Future	7.70	Call	698.73000	0.69873	0.00000	772.09000	0.77209	698.730	8.50	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,189.14000	1.18914	0.00000	1,302.78000	1.30278	1,189.140	8.03	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,360.55000	3.36055	0.00000	3,167.44000	3.16744	3,360.550	8.16	(0.53)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.04475	100.77727	0.00000	8.97402	101.16600		8.14	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		9.09835	98.30524	0.00000	9.04408	98.66294		11.09	0.00	0.00	0	99,976.00
R2037	On 07/05/2026	Bond Future	9.00	Call	96.94000	0.09694	0.00000	267.37000	0.26737	96.940	11.09	0.21	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,529.79000	2.52979	0.00000	2,888.17000	2.88817	2,529.790	12.17	1.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.71	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,201.3200	11.20132	0.00000	11,559.02000	11.55902	11,201.320	16.10	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.16762	95.83866	0.00000	9.11114	96.20343		10.93	0.00	349,811,109.00	3,650	226,243.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,928.32000	5.92832	0.00000	6,237.53000	6.23753	5,928.320	12.91	0.82	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	249.88000	0.24988	0.00000	228.15000	0.22815	249.880	14.44	(0.08)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	89.73000	0.08973	0.00000	81.64000	0.08164	89.730	15.12	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.22047	97.62774	0.00000	9.16185	97.99953		10.25	0.00	0.00	0	43.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,715.20000	3.71520	0.00000	3,948.12000	3.94812	3,715.200	10.59	0.60	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,054.23000	1.05423	0.00000	983.90000	0.98390	1,054.230	12.07	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	611.95000	0.61195	0.00000	570.87000	0.57087	611.950	13.24	(0.13)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.27114	95.25732	0.00000	9.21021	95.63646		10.13	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,333.05000	1.33305	0.00000	1,445.89000	1.44589	1,333.050	9.88	0.28	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,244.16000	3.24416	0.00000	3,075.07000	3.07507	3,244.160	10.21	(0.47)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,162.57000	2.16257	0.00000	2,042.67000	2.04267	2,162.570	10.99	(0.34)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.32777	97.10691	0.00000	9.26443	97.49341		9.58	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.19327	113.23398	0.00000	9.13397	113.69393		11.19	0.00	0.00	0	1,561.00
R2038	On 06/08/2026	Bond Future	0.00		9.26182	115.29993	0.00000	9.20017	115.76879		10.62	0.00	0.00	0	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.32092	111.96804	0.00000	9.25688	112.44599		10.15	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.37748	114.13344	0.00000	9.31093	114.62079		9.63	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.43513	110.86446	0.00000	9.36596	111.36126		9.80	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.29322	105.43164	0.00000	9.23391	105.88676		12.25	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.36105	107.35518	0.00000	9.29951	107.81913		11.59	0.00	0.00	0	640.00
R2039	On 05/11/2026	Bond Future	0.00		9.41987	104.37926	0.00000	9.35608	104.85216		11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.47631	106.39783	0.00000	9.41016	106.88005		10.82	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.53370	103.48312	0.00000	9.46511	103.97461		10.76	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		9.33331	99.93602	0.00000	9.25900	100.49659		12.68	0.00	27,982,085.60	280	33,071.00
R2040	On 07/05/2026	Bond Future	8.65	Call	0.00000	0.00000	0.00000	0.01000	0.00001		12.45	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,540.50000	9.54050	0.00000	10,101.07000	10.10107	9,540.500	16.83	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.51	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.51	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.40248	97.24859	0.00000	9.32546	97.81992		12.58	0.00	49,985,775.26	514	80,542.00
R2040	On 05/11/2026	Bond Future	0.00		9.45652	99.06404	0.00000	9.37689	99.64625		11.84	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,333.62000	5.33362	0.00000	5,733.63000	5.73363	5,333.620	12.64	0.66	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,045.91000	1.04591	0.00000	951.38000	0.95138	1,045.910	14.35	(0.18)	0.00	0	2,300.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 05/11/2026	Bond Future	11.27	Put	625.62000	0.62562	0.00000	568.83000	0.56883	625.620	15.67	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.50882	96.47092	0.00000	9.42639	97.06458		11.78	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,797.08000	1.79708	0.00000	1,992.81000	1.99281	1,797.080	11.45	0.31	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,453.38000	3.45338	0.00000	3,209.82000	3.20982	3,453.380	12.05	(0.43)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,331.38000	2.33138	0.00000	2,158.19000	2.15819	2,331.380	12.99	(0.31)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.56618	98.34403	0.00000	9.48085	98.94924		11.20	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.43312	106.77973	0.00000	9.36378	107.37100		13.38	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.49920	108.72784	0.00000	9.42745	109.33044		13.12	0.00	0.00	0	10,473.00
R2042	On 05/11/2026	Bond Future	0.00		9.55684	105.65148	0.00000	9.48267	106.26564		12.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.61221	107.69471	0.00000	9.53552	108.32090		11.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.66830	104.67900	0.00000	9.58900	105.31735		11.95	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.43808	96.54828	0.00000	9.36873	97.11605		14.20	0.00	141,443,230.20	1,465	33,451.00
R2044	On 07/05/2026	Bond Future	10.00	Put	0.01000	0.00001	0.00000	0.06000	0.00006	0.010	16.31	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.50256	93.92435	0.00000	9.43090	94.50298		14.59	0.00	137,599,172.75	1,465	46,989.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,289.79000	5.28979	0.00000	4,895.02000	4.89502	5,289.790	14.00	(0.72)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,868.42000	3.86842	0.00000	3,541.93000	3.54193	3,868.420	14.19	(0.61)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,963.09000	1.96309	0.00000	1,768.06000	1.76806	1,963.090	15.15	(0.38)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.55318	95.67777	0.00000	9.47932	96.26742		13.34	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.60212	93.14442	0.00000	9.52593	93.74556		13.35	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.65525	94.95294	0.00000	9.57665	95.56577		12.76	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.38760	95.83894	0.00000	9.32315	96.40749		15.43	0.00	0.00	0	79,306.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		16.04	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	0.00000	0.00000	0.00000	0.00000	0.00000		15.20	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.44210	97.58752	0.00000	9.37566	98.16695		14.73	0.00	0.00	0	253,993.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,305.94000	5.30594	0.00000	4,925.94000	4.92594	5,305.940	14.48	(0.69)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,373.58000	1.37358	0.00000	1,240.14000	1.24014	1,373.580	16.53	(0.27)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.49075	94.96966	0.00000	9.42234	95.56022		14.55	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.53802	96.80615	0.00000	9.46756	97.40814		13.91	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.58199	94.24359	0.00000	9.50948	94.85724		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.31250	123.99396	0.00000	9.24302	124.81112		15.92	0.00	0.00	0	21,153.00
R2053	On 06/08/2026	Bond Future	0.00		9.36481	126.25619	0.00000	9.29321	127.08892		15.17	0.00	0.00	0	69,415.00
R2053	On 06/08/2026	Bond Future	8.10	Call	301.98000	0.30198	0.00000	373.23000	0.37323	301.980	15.81	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,488.87000	2.48887	0.00000	2,845.61000	2.84561	2,488.870	14.97	0.39	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,617.23000	5.61723	0.00000	5,141.24000	5.14124	5,617.230	14.97	(0.61)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,820.50000	2.82050	0.00000	2,537.23000	2.53723	2,820.500	15.96	(0.38)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.40953	122.75062	0.00000	9.33584	123.59917		14.58	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.45177	125.12448	0.00000	9.37592	125.98964		14.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.49403	121.69065	0.00000	9.41597	122.57255		14.37	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		8.96290	83.15950	0.00000	8.90852	83.47103		11.72	0.00	0.00	0	16,078.00
R209	On 06/08/2026	Bond Future	0.00		9.02264	84.67671	0.00000	8.96614	84.99437		10.96	0.00	0.00	0	37,148.00
R209	On 05/11/2026	Bond Future	0.00		9.07291	83.10538	0.00000	9.01427	83.42915		10.35	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.12037	84.71239	0.00000	9.05946	85.04254		9.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	853.41000	0.85341	0.00000	931.03000	0.93103	853.410	9.79	0.22	0.00	0	3,237.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 04/02/2027	Bond Future	8.96	Put	3,330.27000	3.33027	0.00000	3,163.06000	3.16306	3,330.270	9.75	(0.53)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.16860	83.20492	0.00000	9.10531	83.54149		9.60	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,347.39000	1.34739	0.00000	1,449.50000	1.44950	1,347.390	9.57	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,907.06000	2.90706	0.00000	2,765.52000	2.76552	2,907.060	9.95	(0.44)	0.00	0	4,620.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		262.40881	262.40881	0.00000	262.16295	262.16295		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026	Bond Future	0.00		267.26246	267.26246	0.00000	267.01326	267.01326		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.77400	268.77400	0.00000	268.52055	268.52055		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.03206	274.03206	0.00000	273.77392	273.77392		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.78998	275.78998	0.00000	275.52961	275.52961		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.37840	96.01283	0.00000	8.33410	96.17963		5.90	0.00	0.00	0	80,812.00
R213	On 06/08/2026	Bond Future	0.00		8.44474	97.76455	0.00000	8.39739	97.93487		5.40	0.00	0.00	0	54,861.00
R213	On 05/11/2026	Bond Future	0.00		8.50118	96.03776	0.00000	8.45055	96.21153		5.23	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.55459	97.89473	0.00000	8.50024	98.07195		4.77	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.60351	96.24177	0.00000	8.54508	96.42244		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,054.73000	1.05473	0.00000	1,125.64000	1.12564	1,054.730	4.37	0.37	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,108.54000	1.10854	0.00000	1,051.97000	1.05197	1,108.540	5.09	(0.33)	0.00	0	2,830.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		9.36780	78.55415	0.00000	9.29839	79.01521		14.33	0.00	0.00	0	17,037.00
R214	On 06/08/2026	Bond Future	0.00		9.42662	79.98735	0.00000	9.35497	80.45723		13.62	0.00	0.00	0	23,757.00
R214	On 05/11/2026	Bond Future	0.00		9.47946	78.18250	0.00000	9.40558	78.66134		13.40	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.53105	79.69423	0.00000	9.45480	80.18248		12.77	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.57938	77.94173	0.00000	9.50076	78.43945		12.69	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											4,623,441,957.26	31,155	2,247,989.00		
Grand Total:											4,623,441,957.26	31,155	2,247,989.00		