

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2026

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		1,290.47300		1,290.47300	0.00000	1,281.68000	1,281.68000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.54100		1,314.54100	0.00000	1,305.59300	1,305.59300		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,340.33600		1,340.33600	0.00000	1,331.22300	1,331.22300		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,367.23200		1,367.23200	0.00000	1,357.94300	1,357.94300		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,392.84500		1,392.84500	0.00000	1,383.37000	1,383.37000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,675.71400		1,675.71400	0.00000	1,656.18500	1,656.18500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,706.96700		1,706.96700	0.00000	1,687.08500	1,687.08500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,740.46200		1,740.46200	0.00000	1,720.20400	1,720.20400		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,775.38800		1,775.38800	0.00000	1,754.73100	1,754.73100		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,808.64600		1,808.64600	0.00000	1,787.58900	1,787.58900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,417.09200		1,417.09200	0.00000	1,399.43900	1,399.43900		0.00	0.00	0.00	0	76.00
ALBI	On 05/11/2026	Index Future	0.00		1,443.52100		1,443.52100	0.00000	1,425.54800	1,425.54800		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,471.84700		1,471.84700	0.00000	1,453.53300	1,453.53300		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,501.38200		1,501.38200	0.00000	1,482.70800	1,482.70800		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,529.50800		1,529.50800	0.00000	1,510.47200	1,510.47200		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.02355	95.18908		0.00000	9.21153	94.27379		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.08865	93.17545		0.00000	9.28561	92.24324		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.14337	95.02717		0.00000	9.35017	94.07672		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.18851	93.15942		0.00000	9.40579	92.18979		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.26584	94.93850		0.00000	9.49478	93.95003		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		9.53657	94.15523		0.00000	9.75302	92.53977		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.59271	91.65148		0.00000	9.81617	90.00608		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.64006	93.47358		0.00000	9.87071	91.79579		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.68436	91.10654		0.00000	9.92261	89.39476		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.74728	92.84461		0.00000	9.99360	91.09981		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 06/08/2026	GOVI	0.00		1,390.31100	1,390.31100		0.00000	1,372.53000	1,372.53000		0.00	0.00	27,806,220.00	2	731.00
GOVI	On 05/11/2026	GOVI	0.00		1,416.24100	1,416.24100		0.00000	1,398.13700	1,398.13700		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,444.03100	1,444.03100		0.00000	1,425.58400	1,425.58400		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,473.00800	1,473.00800		0.00000	1,454.19800	1,454.19800		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,500.60200	1,500.60200		0.00000	1,481.42800	1,481.42800		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		149.99546	149.99546		0.00000	150.27780	150.27780		0.00	0.00	6,299,809.32	42	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.30217	151.30217		0.00000	151.59008	151.59008		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.30765	154.30765		0.00000	154.60172	154.60172		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.90688	155.90688		0.00000	156.20714	156.20714		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		158.89003	158.89003		0.00000	159.19557	159.19557		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		116.57822	116.57822		0.00000	116.32739	116.32739		2.71	0.00	43,949,988.94	377	5,254.00

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
I2031	On 05/11/2026	Bond Future	0.00		118.75	809	118.75809	0.00000	118.50278	118.50278		2.42	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.62	263	118.62263	0.00000	118.36255	118.36255		2.27	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.03	098	121.03098	0.00000	120.76585	120.76585		2.04	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.79	454	120.79454	0.00000	120.52390	120.52390		1.94	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		146.39	011	146.39011	0.00000	146.38462	146.38462		0.00	0.00	4,391,703.30	30	22,007.00
I2033	On 05/11/2026	Bond Future	0.00		147.52	587	147.52587	0.00000	147.52059	147.52059		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.45	626	150.45626	0.00000	150.45134	150.45134		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.87	204	151.87204	0.00000	151.86719	151.86719		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.77	812	154.77812	0.00000	154.77271	154.77271		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		161.67	008	161.67008	0.00000	161.66362	161.66362		0.00	0.00	13,095,276.48	81	4,217.00
I2038	On 05/11/2026	Bond Future	0.00		164.69	288	164.69288	0.00000	164.68664	164.68664		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		165.69	939	165.69939	0.00000	165.69355	165.69355		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.06	302	169.06302	0.00000	169.05720	169.05720		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.98	155	169.98155	0.00000	169.97511	169.97511		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		124.88	425	124.88425	0.00000	125.02448	125.02448		7.80	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.21	953	127.21953	0.00000	127.36257	127.36257		7.34	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.80	818	126.80818	0.00000	126.95449	126.95449		7.11	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.38	290	129.38290	0.00000	129.53229	129.53229		6.68	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.85	174	128.85174	0.00000	129.00373	129.00373		6.59	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		145.13	839	145.13839	0.00000	145.13274	145.13274		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.49	863	145.49863	0.00000	145.49313	145.49313		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.38	921	148.38921	0.00000	148.38408	148.38408		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.99	293	148.99293	0.00000	148.98798	148.98798		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.84	253	151.84253	0.00000	151.83699	151.83699		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		146.91	853	146.91853	0.00000	147.16416	147.16416		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.66	557	149.66557	0.00000	149.91605	149.91605		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.11	721	150.11721	0.00000	150.37299	150.37299		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.16	435	153.16435	0.00000	153.42580	153.42580		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.51	490	153.51490	0.00000	153.78075	153.78075		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		132.87	613	132.87613	0.00000	132.87123	132.87123		11.46	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.36	067	135.36067	0.00000	135.35591	135.35591		10.86	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.11	104	135.11104	0.00000	135.10663	135.10663		10.55	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.85	440	137.85440	0.00000	137.84998	137.84998		9.98	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.48	539	137.48539	0.00000	137.48048	137.48048		9.88	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	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		452.83	400	452.83400	0.00000	452.86600	452.86600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.38	900	461.38900	0.00000	461.42500	461.42500		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.55	000	470.55000	0.00000	470.59000	470.59000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.09	700	480.09700	0.00000	480.14100	480.14100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.19	400	489.19400	0.00000	489.23500	489.23500		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24	000	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		ContractsTraded	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.18725	100.89732	0.00000	7.29817	100.85818			0.39	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.41241	102.75982	0.00000	6.75839	102.72019			0.14	0.00	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	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.60478	104.36729	0.00000	7.69310	104.26183			1.52	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.61102	105.65365	0.00000	7.72001	105.54032			1.22	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.50642	103.87929	0.00000	7.64814	103.76049			0.98	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.24774	105.96608	0.00000	7.44918	105.84507			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.97560	102.66021	0.00000	7.31738	102.53659			0.41	0.00	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	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		300.86548	300.86548	0.00000	299.96480	299.96480			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		306.49043	306.49043	0.00000	305.57351	305.57351			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		307.00593	307.00593	0.00000	306.07182	306.07182			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.23744	313.23744	0.00000	312.28496	312.28496			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		313.52726	313.52726	0.00000	312.55544	312.55544			0.00	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	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.97855	100.32000	0.00000	8.15606	99.79280			4.44	0.00	200,640,000.00		2,000	151,759.00
R2030	On 06/08/2026	Bond Future	7.21	Call	90.84000	0.09084	0.00000	52.28000	0.05228	90.840	4.06	0.11	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	393.34000	0.39334	0.00000	255.95000	0.25595	393.340	4.04	0.33	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	647.38000	0.64738	0.00000	926.63000	0.92663	647.380	4.27	(0.45)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.00926	102.17213	0.00000	8.20200	101.63545			3.92	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.00939	100.17078	0.00000	8.22034	99.62387			3.58	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.00305	102.18320	0.00000	8.23559	101.62546			3.15	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.05932	100.10422	0.00000	8.31887	99.53560			2.99	0.00	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	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.27309	102.90173	0.00000	8.45700	102.09094			6.90	0.00	34,986,588.20		340	130,153.00
R2032	On 05/11/2026	Bond Future	0.00		8.31391	100.64159	0.00000	8.50838	99.81602			6.33	0.00	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.33669	102.61857	0.00000	8.54282	101.77711			5.78	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.34936	100.51738	0.00000	8.56837	99.65920			5.73	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.39996	102.41481	0.00000	8.63358	101.54006			5.24	0.00	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	0.00	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
R2033	On 06/08/2026	Bond Future	0.00		8.37358		111.79262	0.00000	8.56203	110.80523			7.39	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.41580		108.81427	0.00000	8.61409	107.80890			7.11	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.44175		110.95197	0.00000	8.65077	109.92718			6.53	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.45886		108.13548	0.00000	8.67955	107.09032			6.35	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.51004		110.17599	0.00000	8.74378	109.11068			5.87	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		8.54020		105.97347	0.00000	8.72724	104.84804			9.15	0.00	107,139,178.17	1,011	93,959.00
R2035	On 06/08/2026	Bond Future	7.70	Call	257.82000		0.25782	0.00000	159.77000	0.15977	257.820		9.15	0.12	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	475.15000		0.47515	0.00000	304.14000	0.30414	475.150		8.94	0.20	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,017.98000		1.01798	0.00000	690.32000	0.69032	1,017.980		8.79	0.36	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,357.05000		2.35705	0.00000	3,125.98000	3.12598	2,357.050		8.81	(0.61)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,272.92000		2.27292	0.00000	1,687.92000	1.68792	2,272.920		9.11	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,581.24000		2.58124	0.00000	1,948.16000	1.94816	2,581.240		9.21	0.64	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,072.54000		4.07254	0.00000	3,263.46000	3.26346	4,072.540		9.76	0.79	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	497.63000		0.49763	0.00000	780.31000	0.78031	497.630		9.90	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,502.69000		4.50269	0.00000	3,655.96000	3.65596	4,502.690		9.92	0.81	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	357.06000		0.35706	0.00000	575.24000	0.57524	357.060		10.24	(0.14)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	229.94000		0.22994	0.00000	382.71000	0.38271	229.940		10.71	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	198.71000		0.19871	0.00000	334.11000	0.33411	198.710		10.86	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	195.17000		0.19517	0.00000	328.55000	0.32855	195.170		10.88	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	93.23000		0.09323	0.00000	164.49000	0.16449	93.230		11.67	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	79.55000		0.07955	0.00000	141.65000	0.14165	79.550		11.84	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.58294		103.42786	0.00000	8.77795	102.28186			8.56	0.00	0.00	0	32,844.00
R2035	On 05/11/2026	Bond Future	7.97	Call	962.34000		0.96234	0.00000	698.23000	0.69823	962.340		8.42	0.28	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,662.30000		2.66230	0.00000	3,340.32000	3.34032	2,662.300		8.33	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,061.77000		3.06177	0.00000	2,443.28000	2.44328	3,061.770		8.62	0.60	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,454.86000		1.45486	0.00000	1,910.81000	1.91081	1,454.860		8.84	(0.34)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	984.62000		0.98462	0.00000	1,322.22000	1.32222	984.620		9.35	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	559.98000		0.55998	0.00000	770.44000	0.77044	559.980		10.20	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.61352		105.45919	0.00000	8.81718	104.29106			8.22	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	997.71000		0.99771	0.00000	755.45000	0.75545	997.710		8.21	0.24	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,731.99000		1.73199	0.00000	1,343.79000	1.34379	1,731.990		7.81	0.38	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,256.36000		2.25636	0.00000	1,783.25000	1.78325	2,256.360		7.80	0.45	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,193.33000		2.19333	0.00000	2,727.51000	2.72751	2,193.330		8.07	(0.41)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,027.97000		2.02797	0.00000	2,533.19000	2.53319	2,027.970		8.15	(0.39)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,271.29000		1.27129	0.00000	1,621.60000	1.62160	1,271.290		8.80	(0.26)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.63264		103.06994	0.00000	8.84529	101.87852			8.06	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.67893		105.01605	0.00000	8.90158	103.80180			7.53	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		8.86875		97.79016	0.00000	9.06045	96.53239			11.00	0.00	854,294,837.76	8,736	230,102.00
R2037	On 06/08/2026	Bond Future	9.30	Put	888.17000		0.88817	0.00000	1,331.01000	1.33101	888.170		11.52	(0.28)	(19,793,072.21)	8,000	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,482.97000		7.48297	0.00000	6,388.17000	6.38817	7,482.970		13.12	0.91	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	77.30000		0.07730	0.00000	137.85000	0.13785	77.300		14.72	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	21.48000		0.02148	0.00000	41.97000	0.04197	21.480		15.42	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.91359		99.59566	0.00000	9.11236	98.31492			10.26	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,847.76000		4.84776	0.00000	4,012.46000	4.01246	4,847.760		10.61	0.70	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	596.72000		0.59672	0.00000	818.54000	0.81854	596.720		12.12	(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	320.45000		0.32045	0.00000	448.44000	0.44844	320.450		13.25	(0.08)	0.00	0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	0.00		8.94766		97.29332	0.00000	9.15405	95.98770		10.01	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,803.83000		1.80383	0.00000	1,396.52000	1.39652	1,803.830	9.67	0.35	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,224.24000		2.22424	0.00000	2,770.58000	2.77058	2,224.240	10.10	(0.37)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,419.68000		1.41968	0.00000	1,801.90000	1.80190	1,419.680	10.91	(0.25)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.98109		99.24808	0.00000	9.19549	97.91646		9.47	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.03974		96.86271	0.00000	9.26306	95.50558		9.31	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		8.95834		117.63478	0.00000	9.14991	116.15307		10.68	0.00	0.00		0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.00902		114.32310	0.00000	9.20779	112.81431		10.12	0.00	0.00		0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.04888		116.56909	0.00000	9.25522	115.03106		9.45	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.08329		113.42406	0.00000	9.29759	111.85537		9.49	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.14129		115.56408	0.00000	9.36425	113.96532		9.14	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		9.06848		109.58715	0.00000	9.25973	108.12058		11.68	0.00	0.00		0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.11972		106.63112	0.00000	9.31776	105.13771		11.43	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.16088		108.72593	0.00000	9.36603	107.20351		10.70	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.19698		105.92780	0.00000	9.40956	104.37508		10.64	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,373.58000		3.37358	0.00000	2,739.44000	2.73944	3,373.580	10.28	0.45	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,968.83000		2.96883	0.00000	3,596.37000	3.59637	2,968.830	10.83	(0.37)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.25513		107.92662	0.00000	9.47579	106.34412		10.05	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,483.20000		3.48320	0.00000	2,855.72000	2.85572	3,483.200	9.81	0.43	715,252.57		178	180.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,402.28000		3.40228	0.00000	4,057.65000	4.05765	3,402.280	10.25	(0.38)	(1,273,079.36)		362	180.00
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		9.10445		99.48604	0.00000	9.31616	97.88922		13.05	0.00	0.00		0	80,999.00
R2040	On 05/11/2026	Bond Future	0.00		9.15129		101.32285	0.00000	9.37001	99.69678		11.79	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,752.00000		6.75200	0.00000	5,595.92000	5.59592	6,752.000	12.58	0.76	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	575.24000		0.57524	0.00000	813.38000	0.81338	575.240	14.31	(0.12)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	328.36000		0.32836	0.00000	470.87000	0.47087	328.360	15.69	(0.07)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.18891		98.80399	0.00000	9.41510	97.14629		11.60	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,437.76000		2.43776	0.00000	1,866.08000	1.86608	2,437.760	11.32	0.39	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,349.09000		2.34909	0.00000	2,988.35000	2.98835	2,349.090	11.87	(0.34)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,514.49000		1.51449	0.00000	1,961.91000	1.96191	1,514.490	12.82	(0.23)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.22596		100.78925	0.00000	9.45993	99.09843		11.05	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.28520		98.18219	0.00000	9.52779	96.45904		11.22	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		9.20243		111.25386	0.00000	9.41382	109.44549		13.16	0.00	0.00		0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.25288		108.20259	0.00000	9.47121	106.36101		12.48	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.29416		110.32827	0.00000	9.51968	108.45093		12.12	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.33081		107.43621	0.00000	9.56380	105.52141		12.08	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.38719		109.46342	0.00000	9.62828	107.51196		11.44	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		9.21651		96.26665	0.00000	9.43278	94.48773		14.60	0.00	62,573,322.50		650	46,267.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,473.65000		3.47365	0.00000	4,689.19000	4.68919	3,473.650	14.13	(0.61)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,304.94000		2.30494	0.00000	3,290.61000	3.29061	2,304.940	14.24	(0.47)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	952.09000		0.95209	0.00000	1,505.99000	1.50599	952.090	15.16	(0.24)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.26094		98.04396	0.00000	9.48368	96.23245		13.71	0.00	331,388,584.80		3,380	87,144.00
R2044	On 04/02/2027	Bond Future	0.00		9.29717		95.58593	0.00000	9.52673	93.73921		13.51	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
R2044	On 06/05/2027	Bond Future	0.00		9.33275		97.50653	0.00000	9.56937	95.62284			12.87	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.38762		94.96282	0.00000	9.63206	93.04311			12.78	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		9.16407		100.05082	0.00000	9.37980	98.13068			15.18	0.00	0.00	0	254,964.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,439.19000		3.43919	0.00000	4,703.09000	4.70309	3,439.190		14.57	(0.58)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	594.64000		0.59464	0.00000	990.85000	0.99085	594.640		16.51	(0.15)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.20692		97.45925	0.00000	9.42884	95.50386			14.43	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.24245		99.37349	0.00000	9.47084	97.37998			14.07	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.27056		96.92548	0.00000	9.50537	94.89222			14.06	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.31528		98.75537	0.00000	9.55717	96.68334			13.36	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		9.08220		129.59967	0.00000	9.29784	127.03478			15.68	0.00	0.00	0	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	464.09000		0.46409	0.00000	275.36000	0.27536	464.090		16.44	0.11	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,575.28000		3.57528	0.00000	2,451.84000	2.45184	3,575.280		15.01	0.52	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,360.16000		3.36016	0.00000	4,801.61000	4.80161	3,360.160		15.01	(0.48)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,364.24000		1.36424	0.00000	2,169.32000	2.16932	1,364.240		15.94	(0.24)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.12102		126.13080	0.00000	9.34279	123.51871			14.91	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.15173		128.60871	0.00000	9.37975	125.94571			14.09	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.17819		125.32698	0.00000	9.41260	122.61087			14.13	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.22034		127.69188	0.00000	9.46172	124.92389			13.81	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.70582		86.47831	0.00000	8.89199	85.41364			11.11	0.00	0.00	0	37,878.00
R209	On 05/11/2026	Bond Future	0.00		8.74737		84.92338	0.00000	8.94042	83.83920			10.36	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.77775		86.59143	0.00000	8.97808	85.48626			9.68	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,169.08000		1.16908	0.00000	896.22000	0.89622	1,169.080		9.50	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,291.92000		2.29192	0.00000	2,814.11000	2.81411	2,291.920		9.64	(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.80226		85.17726	0.00000	9.01029	84.05004			9.49	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,828.45000		1.82845	0.00000	1,460.19000	1.46019	1,828.450		9.31	0.36	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,016.40000		2.01640	0.00000	2,450.95000	2.45095	2,016.400		9.88	(0.35)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.85000		86.78561	0.00000	9.06641	85.63681			9.18	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		267.01000		267.01000	0.00000	266.95743	266.95743			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.43469		268.43469	0.00000	268.38167	268.38167			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.76727		273.76727	0.00000	273.71396	273.71396			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.67326		275.67326	0.00000	275.61925	275.61925			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.94682		280.94682	0.00000	280.89096	280.89096			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		8.12506		98.92168	0.00000	8.31026	98.24924			5.57	0.00	0.00	0	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.16555		97.19696	0.00000	8.36318	96.51231			5.35	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.18564		99.10576	0.00000	8.39753	98.40797			4.81	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.18633		97.54089	0.00000	8.41400	96.82925			4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,551.82000		1.55182	0.00000	1,233.73000	1.23373	1,551.820		4.32	0.49	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	699.95000		0.69995	0.00000	893.86000	0.89386	699.950		5.12	(0.24)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.23147		99.38343	0.00000	8.47771	98.65804			4.08	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
R213	On 05/08/2027	Bond Future	7.95	Call	1,315.51	000	1.31551	0.00000	1,032.72	000	1.03272	1,315.510	3.91	0.43	4,261,214.16	1,200	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,315.77	000	1.31577	0.00000	1,635.32	000	1.63532	1,315.770	4.13	(0.40)	(7,928,294.80)	2,400	1,200.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 06/08/2026	Bond Future	0.00		9.12685		81.98024	0.00000	9.34288		80.53692		14.16	0.00	0.00	0	24,608.00
R214	On 05/11/2026	Bond Future	0.00		9.17297		80.19641	0.00000	9.39555		78.72667		13.36	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.21121		81.77150	0.00000	9.44073		80.27305		12.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.24153		80.11259	0.00000	9.47802		78.58425		12.51	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.29042		81.62548	0.00000	9.53454		80.06795		12.19	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :														1,662,547,529.84		28,789	1,661,606.00
Grand Total:														1,662,547,529.84		28,789	1,661,606.00