

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2026

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		1,289.99800		1,289.99800	0.00000	1,290.47300	1,290.47300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.05500		1,314.05500	0.00000	1,314.54100	1,314.54100		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.83600		1,339.83600	0.00000	1,340.33600	1,340.33600		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,366.72000		1,366.72000	0.00000	1,367.23200	1,367.23200		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,392.32700		1,392.32700	0.00000	1,392.84500	1,392.84500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,672.52500		1,672.52500	0.00000	1,675.71400	1,675.71400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,703.71500		1,703.71500	0.00000	1,706.96700	1,706.96700		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,737.14100		1,737.14100	0.00000	1,740.46200	1,740.46200		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,771.99800		1,771.99800	0.00000	1,775.38800	1,775.38800		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,805.19800		1,805.19800	0.00000	1,808.64600	1,808.64600		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,414.71900		1,414.71900	0.00000	1,417.09200	1,417.09200		0.00	0.00	0.00	0	76.00
ALBI	On 05/11/2026	Index Future	0.00		1,441.10200		1,441.10200	0.00000	1,443.52100	1,443.52100		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,469.37500		1,469.37500	0.00000	1,471.84700	1,471.84700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,498.85900		1,498.85900	0.00000	1,501.38200	1,501.38200		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,526.94200		1,526.94200	0.00000	1,529.50800	1,529.50800		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.05391	95.04048		0.00000	9.02355	95.18908		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.12051	93.02385		0.00000	9.08865	93.17545		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.17688	94.87233		0.00000	9.14337	95.02717		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.22376	93.00125		0.00000	9.18851	93.15942		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.30290	94.77759		0.00000	9.26584	94.93850		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		9.57180	93.88941		0.00000	9.53657	94.15523		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.62910	91.38052		0.00000	9.59271	91.65148		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67765	93.19702		0.00000	9.64006	93.47358		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.72321	90.82415		0.00000	9.68436	91.10654		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.78739	92.55711		0.00000	9.74728	92.84461		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		1,387.94400	1,387.94400		0.00000	1,390.31100	1,390.31100		0.00	0.00	41,638,320.00	3	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,413.82800	1,413.82800		0.00000	1,416.24100	1,416.24100		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,441.56600	1,441.56600		0.00000	1,444.03100	1,444.03100		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,470.49200	1,470.49200		0.00000	1,473.00800	1,473.00800		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,498.04300	1,498.04300		0.00000	1,500.60200	1,500.60200		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000		0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.16256	150.16256		0.00000	149.99546	149.99546		0.00	0.00	0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.47174	151.47174		0.00000	151.30217	151.30217		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.48020	154.48020		0.00000	154.30765	154.30765		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.08284	156.08284		0.00000	155.90688	155.90688		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.06983	159.06983		0.00000	158.89003	158.89003		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		116.43290	116.43290		0.00000	116.57822	116.57822		0.00	0.00	698,597.40	6	5,260.00

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		118.60978	118.60978	0.00000	118.75809	118.75809		0.00	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.47038	118.47038	0.00000	118.62263	118.62263		0.00	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.87548	120.87548	0.00000	121.03098	121.03098		0.00	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.63554	120.63554	0.00000	120.79454	120.79454		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		146.39552	146.39552	0.00000	146.39011	146.39011		0.00	0.00	0.00	0	22,007.00
I2033	On 05/11/2026	Bond Future	0.00		147.53102	147.53102	0.00000	147.52587	147.52587		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.46103	150.46103	0.00000	150.45626	150.45626		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.87650	151.87650	0.00000	151.87204	151.87204		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.78311	154.78311	0.00000	154.77812	154.77812		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		161.51487	161.51487	0.00000	161.67008	161.67008		0.00	0.00	0.00	0	4,217.00
I2038	On 05/11/2026	Bond Future	0.00		164.53459	164.53459	0.00000	164.69288	164.69288		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		165.53690	165.53690	0.00000	165.69939	165.69939		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.89693	168.89693	0.00000	169.06302	169.06302		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.81185	169.81185	0.00000	169.98155	169.98155		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.88915	124.88915	0.00000	124.88425	124.88425		0.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.22421	127.22421	0.00000	127.21953	127.21953		0.00	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.81189	126.81189	0.00000	126.80818	126.80818		0.00	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.38643	129.38643	0.00000	129.38290	129.38290		0.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.85485	128.85485	0.00000	128.85174	128.85174		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		144.18637	144.18637	0.00000	145.13839	145.13839		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		144.52819	144.52819	0.00000	145.49863	145.49863		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.39896	147.39896	0.00000	148.38921	148.38921		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.98266	147.98266	0.00000	148.99293	148.99293		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.81341	150.81341	0.00000	151.84253	151.84253		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		145.92429	145.92429	0.00000	146.91853	146.91853		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		148.65233	148.65233	0.00000	149.66557	149.66557		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.08258	149.08258	0.00000	150.11721	150.11721		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.10853	152.10853	0.00000	153.16435	153.16435		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.43870	152.43870	0.00000	153.51490	153.51490		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.88116	132.88116	0.00000	132.87613	132.87613		0.00	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.36547	135.36547	0.00000	135.36067	135.36067		0.00	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.11480	135.11480	0.00000	135.11104	135.11104		0.00	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.85785	137.85785	0.00000	137.85440	137.85440		0.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.48849	137.48849	0.00000	137.48539	137.48539		0.00	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		451.61600	451.61600	0.00000	452.83400	452.83400		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		460.14800	460.14800	0.00000	461.38900	461.38900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		469.28200	469.28200	0.00000	470.55000	470.55000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.80400	478.80400	0.00000	480.09700	480.09700		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		487.87800	487.87800	0.00000	489.19400	489.19400		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.18683		100.89747	0.00000	7.18725	100.89732		0.00		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.41307		102.75975	0.00000	6.41241	102.75982		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	0.00
R188	On 06/08/2026	Bond Future	0.00		7.60399		104.36823	0.00000	7.60478	104.36729		0.00		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.61026		105.65444	0.00000	7.61102	105.65365		0.00		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.50583		103.87979	0.00000	7.50642	103.87929		0.00		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.24719		105.96641	0.00000	7.24774	105.96608		0.00		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.97375		102.66088	0.00000	6.97560	102.66021		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	0.00
R202	On 06/08/2026	Bond Future	0.00		299.79621		299.79621	0.00000	300.86548	300.86548		0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.40057		305.40057	0.00000	306.49043	306.49043		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.89162		305.89162	0.00000	307.00593	307.00593		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.10022		312.10022	0.00000	313.23744	313.23744		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.36932		312.36932	0.00000	313.52726	313.52726		0.00		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.98853		100.29027	0.00000	7.97855	100.32000		4.44		0.00	9,026,124.30	90	151,759.00
R2030	On 06/08/2026	Bond Future	7.21	Call	85.54000		0.08554	0.00000	90.84000	0.09084	85.540	4.06		0.10	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	379.05000		0.37905	0.00000	393.34000	0.39334	379.050	4.04		0.33	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	655.52000		0.65552	0.00000	647.38000	0.64738	655.520	4.27		(0.45)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.02018		102.14163	0.00000	8.00926	102.17213		3.92		0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.02147		100.13936	0.00000	8.00939	100.17078		3.58		0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.01643		102.15100	0.00000	8.00305	102.18320		3.15		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.07411		100.07170	0.00000	8.05932	100.10422		2.99		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.28295		102.85805	0.00000	8.27309	102.90173		6.90		0.00	2,571,451.25	25	130,148.00
R2032	On 05/11/2026	Bond Future	0.00		8.32439		100.59688	0.00000	8.31391	100.64159		6.33		0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.34788		102.57267	0.00000	8.33669	102.61857		5.78		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.36129		100.47040	0.00000	8.34936	100.51738		5.73		0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.41260		102.36724	0.00000	8.39996	102.41481		5.24		0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

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		8.38340		111.74088	0.00000	8.37358	111.79262			7.39	0.00	558,704.40	5	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.42618		108.76134	0.00000	8.41580	108.81427			7.11	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.45276		110.89768	0.00000	8.44175	110.95197			6.53	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.47052		108.07994	0.00000	8.45886	108.13548			6.35	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.52232		110.11969	0.00000	8.51004	110.17599			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		8.56552		105.82017	0.00000	8.54020	105.97347			9.15	0.00	423,280.68	4	93,959.00
R2035	On 06/08/2026	Bond Future	7.70	Call	233.84000		0.23384	0.00000	257.82000	0.25782	233.840		9.15	0.11	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	436.75000		0.43675	0.00000	475.15000	0.47515	436.750		8.94	0.19	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	952.50000		0.95250	0.00000	1,017.98000	1.01798	952.500		8.79	0.35	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,440.28000		2.44028	0.00000	2,357.05000	2.35705	2,440.280		8.81	(0.62)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,170.17000		2.17017	0.00000	2,272.92000	2.27292	2,170.170		9.11	0.59	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,472.36000		2.47236	0.00000	2,581.24000	2.58124	2,472.360		9.21	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,943.42000		3.94342	0.00000	4,072.54000	4.07254	3,943.420		9.76	0.78	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	518.35000		0.51835	0.00000	497.63000	0.49763	518.350		9.90	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,369.71000		4.36971	0.00000	4,502.69000	4.50269	4,369.710		9.92	0.81	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	371.57000		0.37157	0.00000	357.06000	0.35706	371.570		10.24	(0.15)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	238.79000		0.23879	0.00000	229.94000	0.22994	238.790		10.71	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	206.19000		0.20619	0.00000	198.71000	0.19871	206.190		10.86	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	202.49000		0.20249	0.00000	195.17000	0.19517	202.490		10.88	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	96.23000		0.09623	0.00000	93.23000	0.09323	96.230		11.67	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	82.00000		0.08200	0.00000	79.55000	0.07955	82.000		11.84	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.60938		103.27150	0.00000	8.58294	103.42786			8.56	0.00	0.00	0	32,844.00
R2035	On 05/11/2026	Bond Future	7.97	Call	914.13000		0.91413	0.00000	962.34000	0.96234	914.130		8.42	0.27	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,739.82000		2.73982	0.00000	2,662.30000	2.66230	2,739.820		8.33	(0.55)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,962.24000		2.96224	0.00000	3,061.77000	3.06177	2,962.240		8.62	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,502.40000		1.50240	0.00000	1,454.86000	1.45486	1,502.400		8.84	(0.35)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,017.59000		1.01759	0.00000	984.62000	0.98462	1,017.590		9.35	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	578.52000		0.57852	0.00000	559.98000	0.55998	578.520		10.20	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64119		105.29946	0.00000	8.61352	105.45919			8.22	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	955.32000		0.95532	0.00000	997.71000	0.99771	955.320		8.21	0.23	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,667.53000		1.66753	0.00000	1,731.99000	1.73199	1,667.530		7.81	0.37	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,179.65000		2.17965	0.00000	2,256.36000	2.25636	2,179.650		7.80	0.44	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,254.21000		2.25421	0.00000	2,193.33000	2.19333	2,254.210		8.07	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,085.00000		2.08500	0.00000	2,027.97000	2.02797	2,085.000		8.15	(0.40)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,308.51000		1.30851	0.00000	1,271.29000	1.27129	1,308.510		8.80	(0.27)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.66157		102.90679	0.00000	8.63264	103.06994			8.06	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.70914		104.85020	0.00000	8.67893	105.01605			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		8.90418		97.55605	0.00000	8.86875	97.79016			11.00	0.00	435,685,319.30	4,466	230,364.00
R2037	On 06/08/2026	Bond Future	9.30	Put	943.17000		0.94317	0.00000	888.17000	0.88817	943.170		11.52	(0.29)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,264.04000		7.26404	0.00000	7,482.97000	7.48297	7,264.040		13.12	0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	81.49000		0.08149	0.00000	77.30000	0.07730	81.490		14.72	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	22.53000		0.02253	0.00000	21.48000	0.02148	22.530		15.42	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.95036		99.35704	0.00000	8.91359	99.59566			10.26	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,673.76000		4.67376	0.00000	4,847.76000	4.84776	4,673.760		10.61	0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	625.19000		0.62519	0.00000	596.72000	0.59672	625.190		12.12	(0.15)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	335.38000		0.33538	0.00000	320.45000	0.32045	335.380		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		8.98589		97.04971	0.00000	8.94766	97.29332		10.01	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,713.26000		1.71326	0.00000	1,803.83000	1.80383	1,713.260	9.67	0.34	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,310.44000		2.31044	0.00000	2,224.24000	2.22424	2,310.440	10.10	(0.38)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,477.10000		1.47710	0.00000	1,419.68000	1.41968	1,477.100	10.91	(0.26)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.02083		98.99942	0.00000	8.98109	99.24808		9.47	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.08107		96.60963	0.00000	9.03974	96.86271		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		8.99377		117.35870	0.00000	8.95834	117.63478		10.68	0.00	0.00		0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.04581		114.04172	0.00000	9.00902	114.32310		10.12	0.00	0.00		0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.08712		116.28184	0.00000	9.04888	116.56909		9.45	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.12303		113.13086	0.00000	9.08329	113.42406		9.49	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.18257		115.26568	0.00000	9.14129	115.56408		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		9.09870		109.35350	0.00000	9.06848	109.58715		11.68	0.00	0.00		0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.15104		106.39295	0.00000	9.11972	106.63112		11.43	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.19337		108.48275	0.00000	9.16088	108.72593		10.70	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.23067		105.67957	0.00000	9.19698	105.92780		10.64	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,257.38000		3.25738	0.00000	3,373.58000	3.37358	3,257.380	10.28	0.44	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,054.50000		3.05450	0.00000	2,968.83000	2.96883	3,054.500	10.83	(0.37)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.29005		107.67395	0.00000	9.25513	107.92662		10.05	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,369.78000		3.36978	0.00000	3,483.20000	3.48320	3,369.780	9.81	0.42	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,493.68000		3.49368	0.00000	3,402.28000	3.40228	3,493.680	10.25	(0.39)	0.00		0	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		9.12948		99.29534	0.00000	9.10445	99.48604		13.05	0.00	67,818,717.22		683	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.17717		101.12845	0.00000	9.15129	101.32285		11.79	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,596.98000		6.59698	0.00000	6,752.00000	6.75200	6,596.980	12.58	0.75	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	592.30000		0.59230	0.00000	575.24000	0.57524	592.300	14.31	(0.12)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	337.34000		0.33734	0.00000	328.36000	0.32836	337.340	15.69	(0.07)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.21572		98.60543	0.00000	9.18891	98.80399		11.60	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,354.12000		2.35412	0.00000	2,437.76000	2.43776	2,354.120	11.32	0.38	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,410.36000		2.41036	0.00000	2,349.09000	2.34909	2,410.360	11.87	(0.35)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,554.81000		1.55481	0.00000	1,514.49000	1.51449	1,554.810	12.82	(0.24)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.25371		100.58656	0.00000	9.22596	100.78925		11.05	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.31392		97.97595	0.00000	9.28520	98.18219		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		9.23260		110.99298	0.00000	9.20243	111.25386		0.00	0.00	859,640,630.10		7,745	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.28407		107.93661	0.00000	9.25288	108.20259		0.00	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.32641		110.05679	0.00000	9.29416	110.32827		0.00	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.36414		107.15915	0.00000	9.33081	107.43621		0.00	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.42163		109.18139	0.00000	9.38719	109.46342		0.00	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		9.25178		95.97310	0.00000	9.21651	96.26665		14.60	0.00	0.00		0	46,267.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,638.20000		3.63820	0.00000	3,473.65000	3.47365	3,638.200	14.13	(0.62)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,428.72000		2.42872	0.00000	2,304.94000	2.30494	2,428.720	14.24	(0.49)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,010.18000		1.01018	0.00000	952.09000	0.95209	1,010.180	15.16	(0.25)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.29728		97.74485	0.00000	9.26094	98.04396		13.71	0.00	495,664,134.35		5,071	91,911.00
R2044	On 04/02/2027	Bond Future	0.00		9.33465		95.28071	0.00000	9.29717	95.58593		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		9.37140		97.19498	0.00000	9.33275	97.50653			12.87	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.42750		94.64561	0.00000	9.38762	94.96282			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		9.19426		99.77838	0.00000	9.16407	100.05082			15.18	0.00	12,771,632.64	128	254,836.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,581.49000		3.58149	0.00000	3,439.19000	3.43919	3,581.490		14.57	(0.59)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	624.52000		0.62452	0.00000	594.64000	0.59464	624.520		16.51	(0.16)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.23799		97.18161	0.00000	9.20692	97.45925			14.43	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.27446		99.09005	0.00000	9.24245	99.37349			14.07	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.30347		96.63631	0.00000	9.27056	96.92548			14.06	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.34914		98.46096	0.00000	9.31528	98.75537			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		9.11240		129.23505	0.00000	9.08220	129.59967			15.68	0.00	0.00	0	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	415.83000		0.41583	0.00000	464.09000	0.46409	415.830		16.44	0.10	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,363.76000		3.36376	0.00000	3,575.28000	3.57528	3,363.760		15.01	0.51	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,513.26000		3.51326	0.00000	3,360.16000	3.36016	3,513.260		15.01	(0.49)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,434.25000		1.43425	0.00000	1,364.24000	1.36424	1,434.250		15.94	(0.25)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.15210		125.75909	0.00000	9.12102	126.13080			14.91	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.18371		128.22935	0.00000	9.15173	128.60871			14.09	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.21107		124.93988	0.00000	9.17819	125.32698			14.13	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.25415		127.29779	0.00000	9.22034	127.69188			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		8.73617		86.30357	0.00000	8.70582	86.47831			11.11	0.00	0.00	0	37,878.00
R209	On 05/11/2026	Bond Future	0.00		8.77888		84.74520	0.00000	8.74737	84.92338			10.36	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.81049		86.40955	0.00000	8.77775	86.59143			9.68	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,113.67000		1.11367	0.00000	1,169.08000	1.16908	1,113.670		9.50	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,365.03000		2.36503	0.00000	2,291.92000	2.29192	2,365.030		9.64	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.83629		84.99156	0.00000	8.80226	85.17726			9.49	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,757.54000		1.75754	0.00000	1,828.45000	1.82845	1,757.540		9.31	0.35	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,077.32000		2.07732	0.00000	2,016.40000	2.01640	2,077.320		9.88	(0.36)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.88534		86.59666	0.00000	8.85000	86.78561			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		266.99153		266.99153	0.00000	267.01000	267.01000			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.41458		268.41458	0.00000	268.43469	268.43469			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.74601		273.74601	0.00000	273.76727	273.76727			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.65150		275.65150	0.00000	275.67326	275.67326			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.92547		280.92547	0.00000	280.94682	280.94682			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		8.13503		98.88534	0.00000	8.12506	98.92168			5.57	0.00	3,460,986.90	35	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.17626		97.15970	0.00000	8.16555	97.19696			5.35	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.19721		99.06750	0.00000	8.18564	99.10576			4.81	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.19881		97.50172	0.00000	8.18633	97.54089			4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,530.29000		1.53029	0.00000	1,551.82000	1.55182	1,530.290		4.32	0.49	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	707.17000		0.70717	0.00000	699.95000	0.69995	707.170		5.12	(0.24)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.24487		99.34378	0.00000	8.23147	99.38343			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	1,296.60	0000	1.29660	0.00000	1,315.51	0000	1.31551	1,296.600	3.91	0.43	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,329.72	0000	1.32972	0.00000	1,315.77	0000	1.31577	1,329.720	4.13	(0.40)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.16	216	81.74178	0.00000	9.12	685	81.98024		14.16	0.00	0.00	0	24,608.00
R214	On 05/11/2026	Bond Future	0.00		9.20	937	79.95341	0.00000	9.17	297	80.19641		13.36	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.24	879	81.52341	0.00000	9.21	121	81.77150		12.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.28	027	79.85939	0.00000	9.24	153	80.11259		12.51	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.33	036	81.36771	0.00000	9.29	042	81.62548		12.19	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													1,929,957,898.54		18,261	1,660,339.00	
Grand Total:													1,929,957,898.54		18,261	1,660,339.00	