

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2026

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		1,296.73700		1,296.73700	0.00000	1,295.82000	1,295.82000		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,320.73200		1,320.73200	0.00000	1,319.97900	1,319.97900		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,346.41800		1,346.41800	0.00000	1,345.86900	1,345.86900		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,373.13200		1,373.13200	0.00000	1,372.87000	1,372.87000		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,398.82700		1,398.82700	0.00000	1,398.60000	1,398.60000		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,686.47100		1,686.47100	0.00000	1,682.23500	1,682.23500		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,717.67700		1,717.67700	0.00000	1,713.59900	1,713.59900		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,751.08300		1,751.08300	0.00000	1,747.20900	1,747.20900		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,785.82700		1,785.82700	0.00000	1,782.26200	1,782.26200		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,819.24300		1,819.24300	0.00000	1,815.66400	1,815.66400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,425.49000		1,425.49000	0.00000	1,422.40800	1,422.40800		0.00		0.00	28,509,800.00	2	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,451.86700		1,451.86700	0.00000	1,448.92800	1,448.92800		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,480.10300		1,480.10300	0.00000	1,477.34600	1,477.34600		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,509.47000		1,509.47000	0.00000	1,506.98600	1,506.98600		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,537.71500		1,537.71500	0.00000	1,535.22900	1,535.22900		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.92551	95.67100		0.00000	8.96254	95.48861		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.98889	93.65215		0.00000	9.02493	93.47958		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.04226	95.49637		0.00000	9.07675	95.33599		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.08706	93.61654		0.00000	9.11868	93.47376		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.15922	95.40338		0.00000	9.19196	95.26032		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		9.45043	94.80999		0.00000	9.48697	94.53141		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.50568	92.30429		0.00000	9.54163	92.03381		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.55250	94.12257		0.00000	9.58753	93.86212		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.59688	91.74710		0.00000	9.63021	91.50227		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.65699	93.49667		0.00000	9.69112	93.24939		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		1,398.73800	1,398.73800		0.00000	1,395.61900	1,395.61900		0.00		0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,424.61900	1,424.61900		0.00000	1,421.63900	1,421.63900		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,452.32600	1,452.32600		0.00000	1,449.52200	1,449.52200		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,481.14200	1,481.14200		0.00000	1,478.60300	1,478.60300		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,508.85700	1,508.85700		0.00000	1,506.31500	1,506.31500		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		150.38464	150.38464		0.00000	150.10642	150.10642		0.00		0.00	0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.67552	151.67552		0.00000	151.41333	151.41333		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.66114	154.66114		0.00000	154.41887	154.41887		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.23191	156.23191		0.00000	156.01934	156.01934		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.21902	159.21902		0.00000	159.00695	159.00695		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		116.31749	116.31749		0.00000	116.38003	116.38003		2.76		0.00	37,454,231.78	322	5,582.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 05/11/2026	Bond Future	0.00		118.47477		118.47477	0.00000	118.55491	118.55491		2.47		0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.31103		118.31103	0.00000	118.41298	118.41298		2.32		0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.68586		120.68586	0.00000	120.81625	120.81625		2.09		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.43895		120.43895	0.00000	120.57649	120.57649		1.99		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		146.71368		146.71368	0.00000	146.47228	146.47228		0.00		0.00	0.00	0	22,007.00
I2033	On 05/11/2026	Bond Future	0.00		147.83322		147.83322	0.00000	147.60791	147.60791		0.00		0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.74310		150.74310	0.00000	150.53787	150.53787		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.12984		152.12984	0.00000	151.95401	151.95401		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.03857		155.03857	0.00000	154.86389	154.86389		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		161.40836		161.40836	0.00000	161.39068	161.39068		0.00		0.00	0.00	0	4,217.00
I2038	On 05/11/2026	Bond Future	0.00		164.40200		164.40200	0.00000	164.40670	164.40670		0.00		0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		165.37199		165.37199	0.00000	165.40462	165.40462		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.69099		168.69099	0.00000	168.76101	168.76101		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.59780		169.59780	0.00000	169.67523	169.67523		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		124.93093		124.93093	0.00000	124.91727	124.91727		7.87		0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.24791		127.24791	0.00000	127.25187	127.25187		7.40		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.81277		126.81277	0.00000	126.83854	126.83854		7.17		0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.35844		129.35844	0.00000	129.41292	129.41292		6.74		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.82258		128.82258	0.00000	128.88318	128.88318		6.64		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		145.29841		145.29841	0.00000	145.17621	145.17621		0.00		0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.63916		145.63916	0.00000	145.53513	145.53513		0.00		0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.50612		148.50612	0.00000	148.42425	148.42425		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.07797		149.07797	0.00000	149.02784	149.02784		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.92712		151.92712	0.00000	151.88038	151.88038		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		147.09969		147.09969	0.00000	147.08372	147.08372		0.00		0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.82769		149.82769	0.00000	149.83214	149.83214		0.00		0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.25446		150.25446	0.00000	150.28421	150.28421		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.27002		153.27002	0.00000	153.33382	153.33382		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.61880		153.61880	0.00000	153.68915	153.68915		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		132.92434		132.92434	0.00000	132.91015	132.91015		11.55		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.38962		135.38962	0.00000	135.39404	135.39404		10.93		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.11473		135.11473	0.00000	135.14226	135.14226		10.61		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.82692		137.82692	0.00000	137.88513	137.88513		10.05		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.45313		137.45313	0.00000	137.51780	137.51780		9.93		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		452.96100		452.96100	0.00000	452.67600	452.67600		0.00		0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.45200		461.45200	0.00000	461.22600	461.22600		0.00		0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.53400		470.53400	0.00000	470.37900	470.37900		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.97500		479.97500	0.00000	479.92200	479.92200		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.06000		489.06000	0.00000	489.01900	489.01900		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		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		7.16967	100.90353	0.00000	7.16995	100.90343			0.40	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.49173	102.75073	0.00000	6.36808	102.76490			0.11	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		7.56554	104.41419	0.00000	7.56625	104.41334			1.43	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.57746	105.68858	0.00000	7.56449	105.70208			1.16	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.48540	103.89693	0.00000	7.44771	103.92857			0.95	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.25805	105.95988	0.00000	7.16563	106.01547			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.99555	102.65298	0.00000	6.83216	102.71218			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		299.99279	299.99279	0.00000	299.96078	299.96078			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.55618	305.55618	0.00000	305.56584	305.56584			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.99571	305.99571	0.00000	306.05669	306.05669			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.13692	312.13692	0.00000	312.26681	312.26681			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.39893	312.39893	0.00000	312.54238	312.54238			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		7.85185	100.69840	0.00000	7.86843	100.64878			4.39	0.00	100,698,400.00		1,000	151,759.00
R2030	On 06/08/2026	Bond Future	7.21	Call	110.27000	0.11027	0.00000	122.82000	0.12282	110.270	3.88	0.13	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	526.14000	0.52614	0.00000	499.15000	0.49915	526.140	4.11	0.41	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	504.89000	0.50489	0.00000	496.71000	0.49671	504.890	4.46	(0.37)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.87715	102.54205	0.00000	7.89005	102.50585			3.86	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.87184	100.52940	0.00000	7.87945	100.50952			3.54	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.86109	102.52560	0.00000	7.86014	102.52790			3.11	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.90153	100.45191	0.00000	7.89923	100.45699			2.83	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		8.13911	103.49756	0.00000	8.16051	103.40209			6.84	0.00	198,301,324.96		1,916	138,781.00
R2032	On 05/11/2026	Bond Future	0.00		8.17584	101.23290	0.00000	8.19512	101.15007			6.23	0.00	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.19478	103.20301	0.00000	8.21112	103.13550			5.66	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.20450	101.09005	0.00000	8.21614	101.04388			5.43	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.24581	102.99723	0.00000	8.25753	102.95280			4.97	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		8.23484		112.52695	0.00000	8.25616	112.41369		7.31	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.27308		109.54532	0.00000	8.29248	109.44558		6.75	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.29531		111.67739	0.00000	8.31208	111.59401		6.20	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.30954		108.85002	0.00000	8.32213	108.78954		6.03	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.35221		110.90299	0.00000	8.36495	110.84407		5.58	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		8.42847		106.65352	0.00000	8.47029	106.39829		9.07	0.00	19,410,940.64		182	93,949.00
R2035	On 06/08/2026	Bond Future	7.70	Call	277.04000		0.27704	0.00000	294.00000	0.29400	277.040	8.71	0.14	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	545.03000		0.54503	0.00000	540.96000	0.54096	545.030	8.62	0.24	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,245.64000		1.24564	0.00000	1,147.62000	1.14762	1,245.640	8.81	0.43	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,930.90000		1.93090	0.00000	2,073.34000	2.07334	1,930.900	8.87	(0.54)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,709.17000		2.70917	0.00000	2,502.98000	2.50298	2,709.170	9.41	0.66	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,048.79000		3.04879	0.00000	2,829.48000	2.82948	3,048.790	9.54	0.70	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,636.78000		4.63678	0.00000	4,385.83000	4.38583	4,636.780	10.17	0.82	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	397.80000		0.39780	0.00000	398.29000	0.39829	397.800	10.33	(0.16)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,084.69000		5.08469	0.00000	4,829.62000	4.82962	5,084.690	10.35	0.85	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	283.87000		0.28387	0.00000	280.85000	0.28085	283.870	10.68	(0.12)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	180.38000		0.18038	0.00000	176.91000	0.17691	180.380	11.13	(0.08)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	154.94000		0.15494	0.00000	151.79000	0.15179	154.940	11.28	(0.07)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	152.00000		0.15200	0.00000	148.96000	0.14896	152.000	11.30	(0.07)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	70.39000		0.07039	0.00000	68.72000	0.06872	70.390	12.05	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	59.63000		0.05963	0.00000	58.22000	0.05822	59.630	12.22	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.46910		104.10464	0.00000	8.51024	103.85940		8.42	0.00	0.00		0	32,852.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,043.82000		1.04382	0.00000	1,067.86000	1.06786	1,043.820	8.04	0.30	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,304.01000		2.30401	0.00000	2,416.57000	2.41657	2,304.010	8.39	(0.49)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,507.48000		3.50748	0.00000	3,304.09000	3.30409	3,507.480	8.84	0.64	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,272.47000		1.27247	0.00000	1,291.87000	1.29187	1,272.470	9.10	(0.31)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	868.35000		0.86835	0.00000	864.29000	0.86429	868.350	9.66	(0.22)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	491.69000		0.49169	0.00000	484.74000	0.48474	491.690	10.50	(0.13)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.49787		106.13031	0.00000	8.53785	105.89766		7.81	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	975.22000		0.97522	0.00000	1,093.92000	1.09392	975.220	7.60	0.25	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,896.25000		1.89625	0.00000	1,886.47000	1.88647	1,896.250	7.58	0.41	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,532.38000		2.53238	0.00000	2,443.65000	2.44365	2,532.380	7.75	0.49	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,959.17000		1.95917	0.00000	2,002.29000	2.00229	1,959.170	8.22	(0.38)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,817.33000		1.81733	0.00000	1,847.52000	1.84752	1,817.330	8.33	(0.35)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,151.78000		1.15178	0.00000	1,146.50000	1.14650	1,151.780	9.04	(0.24)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.51610		103.73058	0.00000	8.55379	103.51633		7.67	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.55716		105.68812	0.00000	8.59612	105.47247		7.38	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		8.76691		98.46727	0.00000	8.80873	98.18846		10.91	0.00	170,052,975.29		1,727	229,432.00
R2037	On 06/08/2026	Bond Future	9.30	Put	734.09000		0.73409	0.00000	749.33000	0.74933	734.090	12.00	(0.24)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,115.45000		8.11545	0.00000	7,830.24000	7.83024	8,115.450	13.66	0.93	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	61.48000		0.06148	0.00000	58.19000	0.05819	61.480	15.23	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	12.09000		0.01209	0.00000	15.20000	0.01520	12.090	15.35	(0.01)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.81031		100.27009	0.00000	8.85153	100.00018		10.14	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,382.47000		5.38247	0.00000	5,114.30000	5.11430	5,382.470	10.97	0.73	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	528.40000		0.52840	0.00000	526.82000	0.52682	528.400	12.42	(0.12)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	271.08000		0.27108	0.00000	279.39000	0.27939	271.080	13.40	(0.07)	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		8.84325		97.96280	0.00000	8.88346	97.70425			9.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,925.24000		1.92524	0.00000	1,935.78000	1.93578	1,925.240		9.34	0.38	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,031.36000		2.03136	0.00000	2,056.56000	2.05656	2,031.360		10.33	(0.34)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,312.49000		1.31249	0.00000	1,301.79000	1.30179	1,312.490		11.22	(0.23)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.87624		99.90820	0.00000	8.91452	99.66651			9.31	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.93076		97.53421	0.00000	8.97019	97.29055			9.14	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		8.85666		118.43231	0.00000	8.89330	118.14403			10.59	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		8.90582		115.11763	0.00000	8.94170	114.84052			9.96	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		8.94452		117.35819	0.00000	8.97923	117.09489			9.19	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.97850		114.20230	0.00000	9.01109	113.95947			9.22	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.03248		116.35590	0.00000	9.06597	116.11137			8.79	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		8.96181		110.41770	0.00000	8.99840	110.13178			11.64	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.01143		107.46045	0.00000	9.04731	107.18466			10.93	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.05130		109.55193	0.00000	9.08609	109.28871			10.59	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.08678		106.74551	0.00000	9.11960	106.50105			10.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,681.19000		3.68119	0.00000	3,618.38000	3.61838	3,681.190		10.16	0.48	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,751.41000		2.75141	0.00000	2,746.80000	2.74680	2,751.410		11.07	(0.34)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.14096		108.75868	0.00000	9.17464	108.51228			9.91	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,470.84000		3.47084	0.00000	3,501.19000	3.50119	3,470.840		9.56	0.44	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,738.72000		3.73872	0.00000	3,726.54000	3.72654	3,738.720		9.61	0.46	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,515.40000		3.51540	0.00000	3,535.45000	3.53545	3,515.400		10.26	(0.39)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,177.12000		3.17712	0.00000	3,170.17000	3.17017	3,177.120		10.48	(0.35)	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		9.01824		100.14687	0.00000	9.05483	99.86564			12.60	0.00	0.00	0	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.06427		101.98045	0.00000	9.10017	101.70841			11.35	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,343.62000		7.34362	0.00000	7,023.43000	7.02343	7,343.620		13.16	0.78	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	550.14000		0.55014	0.00000	515.31000	0.51531	550.140		14.87	(0.11)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	265.02000		0.26502	0.00000	291.31000	0.29131	265.020		15.61	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.10140		99.45601	0.00000	9.13626	99.19555			11.50	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,551.45000		2.55145	0.00000	2,572.19000	2.57219	2,551.450		10.95	0.41	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,223.10000		2.22310	0.00000	2,197.66000	2.19766	2,223.100		12.27	(0.32)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,459.87000		1.45987	0.00000	1,407.06000	1.40706	1,459.870		13.29	(0.22)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.13860		101.43118	0.00000	9.17163	101.18779			10.92	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.19483		98.83511	0.00000	9.22868	98.58984			10.81	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		9.12169		111.95663	0.00000	9.15820	111.63800			13.22	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.17146		108.90152	0.00000	9.20735	108.59261			12.45	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.21240		111.02109	0.00000	9.24732	110.72438			11.68	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.24936		108.11774	0.00000	9.28253	107.83942			11.66	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.30310		110.15668	0.00000	9.33707	109.87583			11.06	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		9.14099		96.89975	0.00000	9.17746	96.59323			14.71	0.00	172,675,354.50	1,782	47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,049.60000		3.04960	0.00000	3,230.01000	3.23001	3,049.600		14.21	(0.57)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,031.26000		2.03126	0.00000	2,104.65000	2.10465	2,031.260		14.71	(0.43)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	868.11000		0.86811	0.00000	835.89000	0.83589	868.110		16.07	(0.22)	0.00	0	14,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 05/11/2026	Bond Future	0.00		9.18496		98.67390	0.00000	9.22085	98.37557		13.26	0.00	0.00	0.00	0	91,910.00
R2044	On 04/02/2027	Bond Future	0.00		9.22105		96.21034	0.00000	9.25604	95.92257		13.04	0.00	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.25707		98.12098	0.00000	9.29046	97.84916		12.46	0.00	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.30962		95.58783	0.00000	9.34378	95.31336		12.39	0.00	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	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.08424		100.77716	0.00000	9.12053	100.44590		15.40	0.00	0.00	0.00	0	255,040.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,011.69000		3.01169	0.00000	3,161.92000	3.16192	3,011.690	14.85	(0.53)	0.00	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	556.70000		0.55670	0.00000	504.13000	0.50413	556.700	17.65	(0.14)	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.12647		98.18410	0.00000	9.16225	97.86066		14.53	0.00	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.16168		100.09462	0.00000	9.19666	99.78126		13.67	0.00	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.19006		97.63868	0.00000	9.22358	97.34069		13.67	0.00	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.23253		99.48096	0.00000	9.26674	99.17994		13.02	0.00	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	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		8.99742		130.63287	0.00000	9.03878	130.12704		15.37	0.00	0.00	0.00	0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	396.16000		0.39616	0.00000	484.13000	0.48413	396.160	15.19	0.10	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,180.58000		4.18058	0.00000	3,785.73000	3.78573	4,180.580	15.62	0.57	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	2,932.26000		2.93226	0.00000	3,043.24000	3.04324	2,932.260	15.62	(0.43)	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,239.93000		1.23993	0.00000	1,184.25000	1.18425	1,239.930	17.05	(0.22)	0.00	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.03549		127.16338	0.00000	9.07651	126.66638		14.56	0.00	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.06575		129.63834	0.00000	9.10614	129.15289		13.75	0.00	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.09229		126.34792	0.00000	9.13142	125.88112		14.19	0.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.13206		128.73085	0.00000	9.17205	128.25840		13.51	0.00	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	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.60994		87.03340	0.00000	8.64646	86.82142		11.03	0.00	27,850,688.00		320	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.65023		85.47570	0.00000	8.68598	85.27190		10.21	0.00	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.67971		87.13905	0.00000	8.71426	86.94556		9.50	0.00	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,208.42000		1.20842	0.00000	1,258.73000	1.25873	1,208.420	9.08	0.30	0.00	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,093.34000		2.09334	0.00000	2,128.37000	2.12837	2,093.340	9.81	(0.40)	0.00	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.70406		85.71602	0.00000	8.73646	85.53779		9.30	0.00	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,895.32000		1.89532	0.00000	1,950.04000	1.95004	1,895.320	8.93	0.38	0.00	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,879.03000		1.87903	0.00000	1,881.05000	1.88105	1,879.030	10.08	(0.33)	0.00	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.74807		87.33358	0.00000	8.78134	87.15423		8.75	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		267.26491		267.26491	0.00000	267.03042	267.03042		0.00	0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.65301		268.65301	0.00000	268.45196	268.45196		0.00	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.94156		273.94156	0.00000	273.78107	273.78107		0.00	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.78778		275.78778	0.00000	275.68559	275.68559		0.00	0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.05964		281.05964	0.00000	280.96349	280.96349		0.00	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	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.99569		99.39484	0.00000	8.01193	99.33529		5.51	0.00	125,635,077.76		1,264	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.03171		97.66402	0.00000	8.04511	97.61713		5.04	0.00	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.04743		99.56426	0.00000	8.05691	99.53272		4.53	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.04494		97.98609	0.00000	8.04825	97.97564		4.27	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,784.57000		1.78457	0.00000	1,767.42000	1.76742	1,784.570	4.36	0.53	0.00	0.00	0	2,830.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 06/05/2027	Bond Future	9.25	Put	626.02000	0.62602	0.00000	595.82000	0.59582	626.020	5.24	(0.22)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.07903	99.83587	0.00000	8.08172	99.82786		3.86	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,483.46000	1.48346	0.00000	1,510.19000	1.51019	1,483.460	3.84	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,175.51000	1.17551	0.00000	1,140.37000	1.14037	1,175.510	4.23	(0.36)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.04157	82.56032	0.00000	9.07794	82.31220		13.56	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.08694	80.77488	0.00000	9.12271	80.53365		13.20	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.12472	82.34659	0.00000	9.15959	82.11404		12.39	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.15523	80.68070	0.00000	9.18845	80.46135		12.30	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.20152	82.20343	0.00000	9.23546	81.98209		11.69	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 :												880,588,792.93		8,515	1,671,322.00
Grand Total:												880,588,792.93		8,515	1,671,322.00