

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2026

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		1,289.72900		1,289.72900	0.00000	1,292.18600	1,292.18600		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,313.58300		1,313.58300	0.00000	1,316.08800	1,316.08800		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.11000		1,339.11000	0.00000	1,341.66700	1,341.66700		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.66900		1,365.66900	0.00000	1,368.27900	1,368.27900		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,391.24400		1,391.24400	0.00000	1,393.89900	1,393.89900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,675.19500		1,675.19500	0.00000	1,681.71500	1,681.71500		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,706.18000		1,706.18000	0.00000	1,712.82200	1,712.82200		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,739.33500		1,739.33500	0.00000	1,746.11100	1,746.11100		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,773.83300		1,773.83300	0.00000	1,780.74500	1,780.74500		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,807.05200		1,807.05200	0.00000	1,814.08900	1,814.08900		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,415.20800		1,415.20800	0.00000	1,419.06400	1,419.06400		0.00		0.00	0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,441.38400		1,441.38400	0.00000	1,445.31300	1,445.31300		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,469.39400		1,469.39400	0.00000	1,473.40300	1,473.40300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,498.53700		1,498.53700	0.00000	1,502.62800	1,502.62800		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,526.60000		1,526.60000	0.00000	1,530.76400	1,530.76400		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.03984		95.10931	0.00000	8.98379	95.38414		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.10883		93.07939	0.00000	9.05008	93.35939		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.16853		94.91088	0.00000	9.10678	95.19662		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.21988		93.01864	0.00000	9.15497	93.31024		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.29874		94.79564	0.00000	9.23043	95.09257		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		9.56402		93.94801	0.00000	9.52893	94.21303		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.62303		91.42564	0.00000	9.58678	91.69574		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67382		93.22514	0.00000	9.63637	93.50079		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.72226		90.83104	0.00000	9.68357	91.11229		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.78634		92.56462	0.00000	9.74638	92.85108		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		1,388.32300		1,388.32300	0.00000	1,392.19400	1,392.19400		0.00		0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,414.00200		1,414.00200	0.00000	1,417.94600	1,417.94600		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,441.48000		1,441.48000	0.00000	1,445.50400	1,445.50400		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,470.07000		1,470.07000	0.00000	1,474.17600	1,474.17600		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,497.60000		1,497.60000	0.00000	1,501.77900	1,501.77900		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		150.64935		150.64935	0.00000	150.35215	150.35215		0.00		0.00	0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.94379		151.94379	0.00000	151.64121	151.64121		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.93237		154.93237	0.00000	154.62424	154.62424		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.50721		156.50721	0.00000	156.19293	156.19293		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.50210		159.50210	0.00000	159.18139	159.18139		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		116.70529		116.70529	0.00000	116.66949	116.66949		2.76		0.00	816,937.03	7	5,826.00

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		118.86893		118.86893	0.00000	118.83257	118.83257		2.47	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.71048		118.71048	0.00000	118.67356	118.67356		2.32	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.09247		121.09247	0.00000	121.05497	121.05497		2.09	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.85472		120.85472	0.00000	120.81578	120.81578		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		147.21232		147.21232	0.00000	146.69949	146.69949		0.00	0.00	0.00	0	22,135.00
I2033	On 05/11/2026	Bond Future	0.00		148.33993		148.33993	0.00000	147.81776	147.81776		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.25750		151.25750	0.00000	150.72550	150.72550		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.65307		152.65307	0.00000	152.11042	152.11042		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.57437		155.57437	0.00000	155.02089	155.02089		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		161.27287		161.27287	0.00000	161.25511	161.25511		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		164.26258		164.26258	0.00000	164.24483	164.24483		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		165.22682		165.22682	0.00000	165.20894	165.20894		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.54176		168.54176	0.00000	168.52372	168.52372		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.44789		169.44789	0.00000	169.42881	169.42881		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		124.72321		124.72321	0.00000	124.70959	124.70959		7.87	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.03542		127.03542	0.00000	127.02185	127.02185		7.40	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.59340		126.59340	0.00000	126.57960	126.57960		7.17	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.13359		129.13359	0.00000	129.11975	129.11975		6.74	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.59498		128.59498	0.00000	128.57989	128.57989		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		144.96426		144.96426	0.00000	145.37536	145.37536		0.00	0.00	4,783,820.58	33	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.29726		145.29726	0.00000	145.71612	145.71612		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.15549		148.15549	0.00000	148.58289	148.58289		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.71860		148.71860	0.00000	149.15469	149.15469		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.56352		151.56352	0.00000	152.00744	152.00744		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		147.32129		147.32129	0.00000	146.55312	146.55312		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.05220		150.05220	0.00000	149.27026	149.27026		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.48056		150.48056	0.00000	149.68323	149.68323		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.49944		153.49944	0.00000	152.68646	152.68646		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.85461		153.85461	0.00000	153.02502	153.02502		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		133.35034		133.35034	0.00000	133.33633	133.33633		11.55	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.82265		135.82265	0.00000	135.80846	135.80846		10.93	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.55327		135.55327	0.00000	135.53887	135.53887		10.61	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.27324		138.27324	0.00000	138.25879	138.25879		10.05	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.90968		137.90968	0.00000	137.89398	137.89398		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		453.43700		453.43700	0.00000	454.41300	454.41300		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.93400		461.93400	0.00000	462.92900	462.92900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		471.01800		471.01800	0.00000	472.03400	472.03400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.46600		480.46600	0.00000	481.50300	481.50300		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.56800		489.56800	0.00000	490.62300	490.62300		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		7.33777	100.84421	0.00000	7.22772	100.88303			0.40	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.02648	102.68950	0.00000	6.67996	102.72917			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		7.60686	104.36480	0.00000	7.64184	104.32302			1.43	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.62936	105.63457	0.00000	7.67249	105.58971			1.16	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.55518	103.83839	0.00000	7.61106	103.79155			0.95	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.35881	105.89932	0.00000	7.43814	105.85169			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.16110	102.59307	0.00000	7.29618	102.54425			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		301.75159	301.75159	0.00000	300.05412	300.05412			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.34540	307.34540	0.00000	305.61681	305.61681			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		307.81423	307.81423	0.00000	306.05213	306.05213			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.98952	313.98952	0.00000	312.19262	312.19262			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.29116	314.29116	0.00000	312.45814	312.45814			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		8.00717	100.23477	0.00000	7.95490	100.39050			4.39	0.00	41,497,194.78	0.00	414	151,498.00
R2030	On 06/08/2026	Bond Future	7.21	Call	51.10000	0.05110	0.00000	65.35000	0.06535	51.100	3.88	0.07	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	330.63000	0.33063	0.00000	385.66000	0.38566	330.630	4.11	0.31	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	663.96000	0.66396	0.00000	600.28000	0.60028	663.960	4.46	(0.46)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.04617	102.06908	0.00000	7.98933	102.22783			3.86	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.05755	100.04559	0.00000	7.99520	100.20770			3.54	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.06619	102.03137	0.00000	7.99738	102.19684			3.11	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.12952	99.95002	0.00000	8.05290	100.11833			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		8.28153	102.86434	0.00000	8.23013	103.09230			6.84	0.00	26,127,542.36	0.00	254	138,785.00
R2032	On 05/11/2026	Bond Future	0.00		8.32665	100.58725	0.00000	8.27225	100.81955			6.23	0.00	11,366,359.25	0.00	113	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.35507	102.54318	0.00000	8.29733	102.78025			5.66	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.37502	100.41636	0.00000	8.31363	100.65825			5.43	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.42717	102.31244	0.00000	8.36179	102.55864			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		8.36120		111.85789	0.00000	8.31515	112.10111			7.31	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.40623		108.86309	0.00000	8.35773	109.11096			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.43605		110.98010	0.00000	8.38485	111.23311			6.20	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.45832		108.13806	0.00000	8.40423	108.39621			6.03	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.50931		110.17934	0.00000	8.45212	110.44206			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		8.55419		105.88873	0.00000	8.49293	106.26047			9.07	0.00	60,144,798.64	568	94,131.00
R2035	On 06/08/2026	Bond Future	7.70	Call	156.69000		0.15669	0.00000	198.66000	0.19866	156.690		8.71	0.09	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	339.82000		0.33982	0.00000	416.27000	0.41627	339.820		8.62	0.17	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	881.31000		0.88131	0.00000	1,028.40000	1.02840	881.310		8.81	0.35	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,306.32000		2.30632	0.00000	2,093.40000	2.09340	2,306.320		8.87	(0.62)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,154.56000		2.15456	0.00000	2,395.49000	2.39549	2,154.560		9.41	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,465.53000		2.46553	0.00000	2,721.65000	2.72165	2,465.530		9.54	0.64	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,963.36000		3.96336	0.00000	4,269.91000	4.26991	3,963.360		10.17	0.79	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	474.55000		0.47455	0.00000	418.08000	0.41808	474.550		10.33	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,394.97000		4.39497	0.00000	4,711.26000	4.71126	4,394.970		10.35	0.82	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	334.89000		0.33489	0.00000	294.37000	0.29437	334.890		10.68	(0.14)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	208.93000		0.20893	0.00000	183.33000	0.18333	208.930		11.13	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	178.23000		0.17823	0.00000	156.34000	0.15634	178.230		11.28	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	174.70000		0.17470	0.00000	153.24000	0.15324	174.700		11.30	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	77.67000		0.07767	0.00000	68.19000	0.06819	77.670		12.05	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	65.15000		0.06515	0.00000	57.23000	0.05723	65.150		12.22	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.60033		103.32499	0.00000	8.53643	103.70367			8.42	0.00	77,287,092.52	748	33,600.00
R2035	On 05/11/2026	Bond Future	7.97	Call	792.32000		0.79232	0.00000	897.89000	0.89789	792.320		8.04	0.25	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,662.81000		2.66281	0.00000	2,469.29000	2.46929	2,662.810		8.39	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,984.71000		2.98471	0.00000	3,220.16000	3.22016	2,984.710		8.84	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,485.44000		1.48544	0.00000	1,364.49000	1.36449	1,485.440		9.10	(0.35)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,013.85000		1.01385	0.00000	928.04000	0.92804	1,013.850		9.66	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	571.21000		0.57121	0.00000	521.29000	0.52129	571.210		10.50	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.63523		105.33384	0.00000	8.56843	105.72018			7.81	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	766.27000		0.76627	0.00000	855.64000	0.85564	766.270		7.60	0.21	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,558.78000		1.55878	0.00000	1,707.86000	1.70786	1,558.780		7.58	0.36	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,128.77000		2.12877	0.00000	2,309.43000	2.30943	2,128.770		7.75	0.44	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,241.54000		2.24154	0.00000	2,089.88000	2.08988	2,241.540		8.22	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,081.29000		2.08129	0.00000	1,938.79000	1.93879	2,081.290		8.33	(0.39)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,322.26000		1.32226	0.00000	1,227.13000	1.22713	1,322.260		9.04	(0.27)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.65968		102.91744	0.00000	8.58990	103.31159			7.67	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.70712		104.86127	0.00000	8.63414	105.26259			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		8.86066		97.84372	0.00000	8.79456	98.28281			10.91	0.00	78,274,976.00	800	230,615.00
R2037	On 06/08/2026	Bond Future	9.30	Put	818.73000		0.81873	0.00000	719.43000	0.71943	818.730		12.00	(0.27)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,502.80000		7.50280	0.00000	7,914.48000	7.91448	7,502.800		13.66	0.92	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	60.16000		0.06016	0.00000	52.54000	0.05254	60.160		15.23	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	10.93000		0.01093	0.00000	9.44000	0.00944	10.930		15.35	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.90765		99.63428	0.00000	8.83909	100.08153			10.14	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,879.38000		4.87938	0.00000	5,207.11000	5.20711	4,879.380		10.97	0.70	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	578.48000		0.57848	0.00000	525.28000	0.52528	578.480		12.42	(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	293.06000		0.29306	0.00000	265.54000	0.26554	293.060		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		8.94457		97.31305	0.00000	8.87334	97.76924			9.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,655.27000		1.65527	0.00000	1,823.98000	1.82398	1,655.270		9.34	0.35	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,226.84000		2.22684	0.00000	2,067.78000	2.06778	2,226.840		10.33	(0.37)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,437.33000		1.43733	0.00000	1,330.26000	1.33026	1,437.330		11.22	(0.26)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.98162		99.24475	0.00000	8.90760	99.71014			9.31	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.04021		96.85982	0.00000	8.96319	97.33375			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		8.95048		117.69616	0.00000	8.88439	118.21404			10.59	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.00328		114.36709	0.00000	8.93469	114.89459			9.96	0.00	16,583,228.05	145	2,715.00
R2038	On 04/02/2027	Bond Future	0.00		9.04594		116.59121	0.00000	8.97469	117.12928			9.19	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.08396		113.41911	0.00000	9.00994	113.96803			9.22	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.14187		115.55988	0.00000	9.06495	116.11881			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		9.06574		109.60837	0.00000	9.00487	110.08133			11.64	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.11915		106.63547	0.00000	9.05611	107.11717			10.93	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.16311		108.70922	0.00000	9.09777	109.20054			10.59	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.20276		105.88515	0.00000	9.13503	106.38640			10.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,247.75000		3.24775	0.00000	3,481.48000	3.48148	3,247.750		10.16	0.44	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,018.54000		3.01854	0.00000	2,844.67000	2.84467	3,018.540		11.07	(0.37)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.26103		107.88387	0.00000	9.19081	108.39426			9.91	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,070.82000		3.07082	0.00000	3,287.99000	3.28799	3,070.820		9.56	0.41	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,319.83000		3.31983	0.00000	3,547.85000	3.54785	3,319.830		9.61	0.43	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,832.79000		3.83279	0.00000	3,631.19000	3.63119	3,832.790		10.26	(0.41)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,466.34000		3.46634	0.00000	3,281.42000	3.28142	3,466.340		10.48	(0.38)	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		9.12189		99.35311	0.00000	9.09184	99.58232			12.60	0.00	11,127,548.32	112	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.17145		101.17137	0.00000	9.14039	101.40488			11.35	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,674.54000		6.67454	0.00000	6,859.54000	6.85954	6,674.540		13.16	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	606.32000		0.60632	0.00000	584.89000	0.58489	606.320		14.87	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	289.67000		0.28967	0.00000	279.36000	0.27936	289.670		15.61	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.21246		98.62955	0.00000	9.18030	98.86787			11.50	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,184.73000		2.18473	0.00000	2,282.18000	2.28218	2,184.730		10.95	0.37	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,455.10000		2.45510	0.00000	2,380.52000	2.38052	2,455.100		12.27	(0.35)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,610.15000		1.61015	0.00000	1,560.35000	1.56035	1,610.150		13.29	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.25359		100.58743	0.00000	9.22030	100.83066			10.92	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.31375		97.97717	0.00000	9.27929	98.22471			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		9.24079		110.92232	0.00000	9.20050	111.27058			13.22	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.29455		107.84746	0.00000	9.25293	108.20216			12.45	0.00	45,619,475.58	423	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.33975		109.94479	0.00000	9.29672	110.30668			11.68	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.38103		107.01916	0.00000	9.33656	107.38834			11.66	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.43905		109.03915	0.00000	9.39308	109.41511			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		9.25484		95.94770	0.00000	9.21971	96.23996			14.71	0.00	0.00	0	47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,519.38000		3.51938	0.00000	3,353.71000	3.35371	3,519.380		14.21	(0.64)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,359.56000		2.35956	0.00000	2,237.58000	2.23758	2,359.560		14.71	(0.49)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	999.05000		0.99905	0.00000	943.23000	0.94323	999.050		16.07	(0.25)	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		9.30230		97.70364	0.00000	9.26610	98.00140		13.26	0.00	16,121,100.60		165	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.34217		95.21965	0.00000	9.30483	95.52344		13.04	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.38199		97.10989	0.00000	9.34349	97.41980		12.46	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.43840		94.55919	0.00000	9.39868	94.87469		12.39	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		9.19855		99.73977	0.00000	9.16847	100.01104		15.40	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,488.29000		3.48829	0.00000	3,346.03000	3.34603	3,488.290	14.85	(0.60)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	630.93000		0.63093	0.00000	602.63000	0.60263	630.930	17.65	(0.16)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.24413		97.12689	0.00000	9.21317	97.40329		14.53	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.28293		99.01527	0.00000	9.25104	99.29729		13.67	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.31480		96.53707	0.00000	9.28200	96.82480		13.67	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.36076		98.36025	0.00000	9.32702	98.65313		13.02	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		9.11186		129.24156	0.00000	9.07666	129.66675		15.37	0.00	0.00		0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	225.16000		0.22516	0.00000	263.08000	0.26308	225.160	15.19	0.06	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,275.77000		3.27577	0.00000	3,521.74000	3.52174	3,275.770	15.62	0.51	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,418.76000		3.41876	0.00000	3,239.54000	3.23954	3,418.760	15.62	(0.49)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,434.01000		1.43401	0.00000	1,352.30000	1.35230	1,434.010	17.05	(0.25)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.15323		125.74562	0.00000	9.11702	126.17877		14.56	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.18696		128.19091	0.00000	9.14970	128.63286		13.75	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.21696		124.87075	0.00000	9.17865	125.32155		14.19	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.26017		127.22785	0.00000	9.22077	127.68685		13.51	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		8.72480		86.36898	0.00000	8.66892	86.69139		11.03	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.76946		84.79842	0.00000	8.71149	85.12685		10.21	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.80370		86.44723	0.00000	8.74350	86.78223		9.50	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	986.91000		0.98691	0.00000	1,082.20000	1.08220	986.910	9.08	0.26	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,347.66000		2.34766	0.00000	2,210.81000	2.21081	2,347.660	9.81	(0.43)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.83295		85.00976	0.00000	8.77040	85.35158		9.30	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,613.16000		1.61316	0.00000	1,738.55000	1.73855	1,613.160	8.93	0.35	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,092.60000		2.09260	0.00000	1,978.13000	1.97813	2,092.600	10.08	(0.36)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.88183		86.61540	0.00000	8.81684	86.96339		8.75	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		267.54228		267.54228	0.00000	267.61294	267.61294		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.93298		268.93298	0.00000	269.00520	269.00520		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.22297		274.22297	0.00000	274.29724	274.29724		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.07220		276.07220	0.00000	276.14795	276.14795		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.35398		281.35398	0.00000	281.43045	281.43045		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		8.14448		98.85090	0.00000	8.09273	99.03966		5.51	0.00	54,170,293.20		548	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.19074		97.10936	0.00000	8.13547	97.30169		5.04	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.21848		98.99721	0.00000	8.15911	99.19357		4.53	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.22899		97.40706	0.00000	8.16515	97.60742		4.27	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,476.96000		1.47696	0.00000	1,577.11000	1.57711	1,476.960	4.36	0.48	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	747.14000	0.74714	0.00000	700.70000	0.70070	747.140	5.24	(0.25)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.27744	99.24750	0.00000	8.20852	99.45138		3.86	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,211.15000	1.21115	0.00000	1,299.67000	1.29967	1,211.150	3.84	0.42	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,391.88000	1.39188	0.00000	1,311.49000	1.31149	1,391.880	4.23	(0.41)	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		9.15581	81.78459	0.00000	9.12062	82.02241		13.56	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.20473	79.98433	0.00000	9.16846	80.22659		13.20	0.00	78,464,627.73	981	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.24637	81.53935	0.00000	9.20893	81.78658		12.39	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.28067	79.85678	0.00000	9.24208	80.10899		12.30	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.33074	81.36527	0.00000	9.29096	81.62199		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 :												522,384,994.64		5,311	1,675,013.00
Grand Total:												522,384,994.64		5,311	1,675,013.00