

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2026

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		1,281.29100		1,281.29100	0.00000	1,289.72900	1,289.72900		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,305.41400		1,305.41400	0.00000	1,313.58300	1,313.58300		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,330.84800		1,330.84800	0.00000	1,339.11000	1,339.11000		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,356.65500		1,356.65500	0.00000	1,365.66900	1,365.66900		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,381.91200		1,381.91200	0.00000	1,391.24400	1,391.24400		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,655.81600		1,655.81600	0.00000	1,675.19500	1,675.19500		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,686.99000		1,686.99000	0.00000	1,706.18000	1,706.18000		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,719.85800		1,719.85800	0.00000	1,739.33500	1,739.33500		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,753.20800		1,753.20800	0.00000	1,773.83300	1,773.83300		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,785.84800		1,785.84800	0.00000	1,807.05200	1,807.05200		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,399.73500		1,399.73500	0.00000	1,415.20800	1,415.20800		0.00		0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,426.08800		1,426.08800	0.00000	1,441.38400	1,441.38400		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,453.87300		1,453.87300	0.00000	1,469.39400	1,469.39400		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,482.06500		1,482.06500	0.00000	1,498.53700	1,498.53700		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,509.65700		1,509.65700	0.00000	1,526.60000	1,526.60000		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.22946		94.18709	0.00000	9.03984	95.10931		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.30105		92.17066	0.00000	9.10883	93.07939		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.36946		93.98868	0.00000	9.16853	94.91088		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.44057		92.03576	0.00000	9.21988	93.01864		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.53365		93.78351	0.00000	9.29874	94.79564		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	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	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.73673		92.65989	0.00000	9.56402	93.94801		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.79720		90.14406	0.00000	9.62303	91.42564		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.85306		91.92257	0.00000	9.67382	93.22514		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.91332		89.46062	0.00000	9.72226	90.83104		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.98532		91.15767	0.00000	9.78634	92.56462		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	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	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	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,372.79500		1,372.79500	0.00000	1,388.32300	1,388.32300		0.00		0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,398.64000		1,398.64000	0.00000	1,414.00200	1,414.00200		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,425.89000		1,425.89000	0.00000	1,441.48000	1,441.48000		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,453.54000		1,453.54000	0.00000	1,470.07000	1,470.07000		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,480.60100		1,480.60100	0.00000	1,497.60000	1,497.60000		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	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.74866		150.74866	0.00000	150.64935	150.64935		0.00		0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		152.09439		152.09439	0.00000	151.94379	151.94379		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.09351		155.09351	0.00000	154.93237	154.93237		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.60204		156.60204	0.00000	156.50721	156.50721		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.58135		159.58135	0.00000	159.50210	159.50210		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	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.69560		116.69560	0.00000	116.70529	116.70529		2.75		0.00	0	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		118.89783		118.89783	0.00000	118.86893	118.86893		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.74495		118.74495	0.00000	118.71048	118.71048		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.07386		121.07386	0.00000	121.09247	121.09247		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.82044		120.82044	0.00000	120.85472	120.85472		1.98	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		147.95891		147.95891	0.00000	147.21232	147.21232		0.00	0.00	0.00	0	22,135.00
I2033	On 05/11/2026	Bond Future	0.00		149.14890		149.14890	0.00000	148.33993	148.33993		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.08990		152.08990	0.00000	151.25750	151.25750		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.43393		153.43393	0.00000	152.65307	152.65307		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.35317		156.35317	0.00000	155.57437	155.57437		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		162.18268		162.18268	0.00000	161.27287	161.27287		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.24303		165.24303	0.00000	164.26258	164.26258		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.23396		166.23396	0.00000	165.22682	165.22682		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.49453		169.49453	0.00000	168.54176	168.54176		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.39839		170.39839	0.00000	169.44789	169.44789		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		125.02968		125.02968	0.00000	124.72321	124.72321		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.38917		127.38917	0.00000	127.03542	127.03542		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.95925		126.95925	0.00000	126.59340	126.59340		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.44920		129.44920	0.00000	129.13359	129.13359		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.89999		128.89999	0.00000	128.59498	128.59498		6.76	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		145.83886		145.83886	0.00000	144.96426	144.96426		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.23572		146.23572	0.00000	145.29726	145.29726		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.11940		149.11940	0.00000	148.15549	148.15549		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.63436		149.63436	0.00000	148.71860	148.71860		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.47993		152.47993	0.00000	151.56352	151.56352		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		147.34182		147.34182	0.00000	147.32129	147.32129		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.12198		150.12198	0.00000	150.05220	150.05220		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.55808		150.55808	0.00000	150.48056	150.48056		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.51126		153.51126	0.00000	153.49944	153.49944		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.84790		153.84790	0.00000	153.85461	153.85461		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		134.63010		134.63010	0.00000	133.35034	133.35034		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.17079		137.17079	0.00000	135.82265	135.82265		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.93363		136.93363	0.00000	135.55327	135.55327		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.61925		139.61925	0.00000	138.27324	138.27324		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.26356		139.26356	0.00000	137.90968	137.90968		10.02	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		454.83800		454.83800	0.00000	453.43700	453.43700		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		463.51200		463.51200	0.00000	461.93400	461.93400		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		472.65100		472.65100	0.00000	471.01800	471.01800		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.92200		481.92200	0.00000	480.46600	480.46600		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.99900		490.99900	0.00000	489.56800	489.56800		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		7.36416	100.83491	0.00000	7.33777	100.84421			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.81745	102.71342	0.00000	7.02648	102.68950			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		7.73975	104.20619	0.00000	7.60686	104.36480			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.76122	105.49751	0.00000	7.62936	105.63457			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.72128	103.69927	0.00000	7.55518	103.83839			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.67516	105.70963	0.00000	7.35881	105.89932			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.72932	102.38799	0.00000	7.16110	102.59307			0.38	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		302.08726	302.08726	0.00000	301.75159	301.75159			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.78712	307.78712	0.00000	307.34540	307.34540			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.27814	308.27814	0.00000	307.81423	307.81423			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.32486	314.32486	0.00000	313.98952	313.98952			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.59445	314.59445	0.00000	314.29116	314.29116			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		8.19056	99.69074	0.00000	8.00717	100.23477			4.27	0.00	179,443,332.00		1,800	153,298.00
R2030	On 06/08/2026	Bond Future	7.21	Call	22.10000	0.02210	0.00000	51.10000	0.05110	22.100	3.89	0.04	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	177.32000	0.17732	0.00000	330.63000	0.33063	177.320	4.00	0.20	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	922.39000	0.92239	0.00000	663.96000	0.66396	922.390	4.34	(0.58)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.23338	101.54841	0.00000	8.04617	102.06908			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.26068	99.51971	0.00000	8.05755	100.04559			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.30950	101.44901	0.00000	8.06619	102.03137			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.40621	99.34518	0.00000	8.12952	99.95002			2.76	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		8.45681	102.09177	0.00000	8.28153	102.86434			6.64	0.00	249,818,561.19		2,447	141,185.00
R2032	On 05/11/2026	Bond Future	0.00		8.50414	99.83393	0.00000	8.32665	100.58725			6.29	0.00	0.00	0.00	0	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.54213	101.77991	0.00000	8.35507	102.54318			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.58559	99.59211	0.00000	8.37502	100.41636			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.65476	101.46122	0.00000	8.42717	102.31244			4.92	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		8.53600		110.94093	0.00000	8.36120	111.85789		7.13		0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.58304		107.96554	0.00000	8.40623	108.86309		6.83		0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.62145		110.07018	0.00000	8.43605	110.98010		6.26		0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.66467		107.16038	0.00000	8.45832	108.13806		5.97		0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.73049		109.17089	0.00000	8.50931	110.17934		5.66		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		8.74353		104.75078	0.00000	8.55419	105.88873		8.85		0.00	239,879,286.20	2,290	96,371.00
R2035	On 06/08/2026	Bond Future	7.70	Call	74.63000		0.07463	0.00000	156.69000	0.15669	74.630	8.69		0.05	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	171.24000		0.17124	0.00000	339.82000	0.33982	171.240	8.51		0.10	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	510.77000		0.51077	0.00000	881.31000	0.88131	510.770	8.62		0.24	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,037.89000		3.03789	0.00000	2,306.32000	2.30632	3,037.890	8.67		(0.74)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,485.41000		1.48541	0.00000	2,154.56000	2.15456	1,485.410	9.19		0.49	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,746.04000		1.74604	0.00000	2,465.53000	2.46553	1,746.040	9.33		0.54	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,073.04000		3.07304	0.00000	3,963.36000	3.96336	3,073.040	9.99		0.71	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	691.74000		0.69174	0.00000	474.55000	0.47455	691.740	10.15		(0.26)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,470.63000		3.47063	0.00000	4,394.97000	4.39497	3,470.630	10.17		0.75	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	495.32000		0.49532	0.00000	334.89000	0.33489	495.320	10.52		(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	315.46000		0.31546	0.00000	208.93000	0.20893	315.460	11.00		(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	271.21000		0.27121	0.00000	178.23000	0.17823	271.210	11.16		(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	266.13000		0.26613	0.00000	174.70000	0.17470	266.130	11.18		(0.11)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	123.16000		0.12316	0.00000	77.67000	0.07767	123.160	12.01		(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	104.19000		0.10419	0.00000	65.15000	0.06515	104.190	12.19		(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.79198		102.20006	0.00000	8.60033	103.32499		8.52		0.00	0.00	0	33,600.00
R2035	On 05/11/2026	Bond Future	7.97	Call	575.73000		0.57573	0.00000	792.32000	0.79232	575.730	8.24		0.20	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,337.97000		3.33797	0.00000	2,662.81000	2.66281	3,337.970	8.49		(0.62)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,379.33000		2.37933	0.00000	2,984.71000	2.98471	2,379.330	8.93		0.51	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,933.74000		1.93374	0.00000	1,485.44000	1.48544	1,933.740	9.19		(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,347.34000		1.34734	0.00000	1,013.85000	1.01385	1,347.340	9.76		(0.31)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	782.00000		0.78200	0.00000	571.21000	0.57121	782.000	10.63		(0.19)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.83460		104.19195	0.00000	8.63523	105.33384		7.88		0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	594.54000		0.59454	0.00000	766.27000	0.76627	594.540	7.81		0.17	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,210.52000		1.21052	0.00000	1,558.78000	1.55878	1,210.520	7.69		0.30	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,682.54000		1.68254	0.00000	2,128.77000	2.12877	1,682.540	7.83		0.38	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,768.07000		2.76807	0.00000	2,241.54000	2.24154	2,768.070	8.28		(0.48)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,578.27000		2.57827	0.00000	2,081.29000	2.08129	2,578.270	8.38		(0.46)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,673.57000		1.67357	0.00000	1,322.26000	1.32226	1,673.570	9.12		(0.32)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.87631		101.70623	0.00000	8.65968	102.91744		7.58		0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.93604		103.61554	0.00000	8.70712	104.86127		7.29		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		9.04941		96.60424	0.00000	8.86066	97.84372		10.67		0.00	376,370,119.04	3,896	234,511.00
R2037	On 06/08/2026	Bond Future	9.30	Put	1,161.23000		1.16123	0.00000	818.73000	0.81873	1,161.230	11.79		(0.36)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,370.84000		6.37084	0.00000	7,502.80000	7.50280	6,370.840	13.56		0.88	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	94.70000		0.09470	0.00000	60.16000	0.06016	94.700	15.21		(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	18.49000		0.01849	0.00000	10.93000	0.01093	18.490	15.33		(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.09836		98.40439	0.00000	8.90765	99.63428		9.92		0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,077.25000		4.07725	0.00000	4,879.38000	4.87938	4,077.250	11.12		0.64	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	804.48000		0.80448	0.00000	578.48000	0.57848	804.480	12.67		(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	427.24000		0.42724	0.00000	293.06000	0.29306	427.240	13.73		(0.10)	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		9.14188		96.06404	0.00000	8.94457	97.31305			9.64	0.00	0.00	0 0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,288.43000		1.28843	0.00000	1,655.27000	1.65527	1,288.430		9.46	0.29	0.00	0 4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,754.58000		2.75458	0.00000	2,226.84000	2.22684	2,754.580		10.44	(0.43)	0.00	0 4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,810.10000		1.81010	0.00000	1,437.33000	1.43733	1,810.100		11.33	(0.30)	0.00	0 4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.19390		97.92625	0.00000	8.98162	99.24475			9.19	0.00	0.00	0 0.00
R2037	On 05/08/2027	Bond Future	0.00		9.26310		95.50534	0.00000	9.04021	96.85982			9.02	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		9.13918		116.23535	0.00000	8.95048	117.69616			10.36	0.00	0.00	0 1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.19409		112.91740	0.00000	9.00328	114.36709			10.11	0.00	0.00	0 2,715.00
R2038	On 04/02/2027	Bond Future	0.00		9.24337		115.11860	0.00000	9.04594	116.59121			9.33	0.00	0.00	0 0.00
R2038	On 06/05/2027	Bond Future	0.00		9.29621		111.86537	0.00000	9.08396	113.41911			9.19	0.00	0.00	0 0.00
R2038	On 05/08/2027	Bond Future	0.00		9.36446		113.96383	0.00000	9.14187	115.55988			8.77	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		9.24908		108.20150	0.00000	9.06574	109.60837			11.37	0.00	0.00	0 4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.30432		105.23812	0.00000	9.11915	106.63547			11.07	0.00	0.00	0 0.00
R2039	On 04/02/2027	Bond Future	0.00		9.35432		107.28958	0.00000	9.16311	108.70922			10.34	0.00	0.00	0 0.00
R2039	On 06/05/2027	Bond Future	0.00		9.40764		104.38896	0.00000	9.20276	105.88515			10.35	0.00	0.00	0 0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,572.91000		2.57291	0.00000	3,247.75000	3.24775	2,572.910		10.04	0.39	0.00	0 250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,545.67000		3.54567	0.00000	3,018.54000	3.01854	3,545.670		10.93	(0.42)	0.00	0 250.00
R2039	On 05/08/2027	Bond Future	0.00		9.47534		106.34731	0.00000	9.26103	107.88387			9.77	0.00	0.00	0 0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,439.00000		2.43900	0.00000	3,070.82000	3.07082	2,439.000		9.46	0.35	0.00	0 910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,649.39000		2.64939	0.00000	3,319.83000	3.31983	2,649.390		9.50	0.37	0.00	0 180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,437.79000		4.43779	0.00000	3,832.79000	3.83279	4,437.790		10.12	(0.46)	0.00	0 910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	4,016.98000		4.01698	0.00000	3,466.34000	3.46634	4,016.980		10.33	(0.43)	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		9.29997		98.01005	0.00000	9.12189	99.35311			12.31	0.00	535,624,923.25	5,465 85,858.00
R2040	On 05/11/2026	Bond Future	0.00		9.35102		99.83646	0.00000	9.17145	101.17137			11.88	0.00	0.00	0 0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,729.48000		5.72948	0.00000	6,674.54000	6.67454	5,729.480		13.30	0.70	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	798.80000		0.79880	0.00000	606.32000	0.60632	798.800		15.00	(0.15)	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	441.34000		0.44134	0.00000	289.67000	0.28967	441.340		16.23	(0.09)	0.00	0 2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.39755		97.27351	0.00000	9.21246	98.62955			11.58	0.00	0.00	0 0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,747.34000		1.74734	0.00000	2,184.73000	2.18473	1,747.340		11.08	0.32	0.00	0 2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,980.81000		2.98081	0.00000	2,455.10000	2.45510	2,980.810		12.35	(0.40)	0.00	0 2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,989.75000		1.98975	0.00000	1,610.15000	1.61015	1,989.750		13.42	(0.28)	0.00	0 2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.45142		99.15921	0.00000	9.25359	100.58743			10.77	0.00	0.00	0 0.00
R2040	On 05/08/2027	Bond Future	0.00		9.52044		96.51062	0.00000	9.31375	97.97717			10.65	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		9.41874		109.40394	0.00000	9.24079	110.92232			12.90	0.00	0.00	0 5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.47411		106.33686	0.00000	9.29455	107.84746			12.57	0.00	0.00	0 423.00
R2042	On 04/02/2027	Bond Future	0.00		9.52469		108.40977	0.00000	9.33975	109.94479			11.75	0.00	0.00	0 0.00
R2042	On 06/05/2027	Bond Future	0.00		9.57820		105.40473	0.00000	9.38103	107.01916			11.49	0.00	0.00	0 0.00
R2042	On 05/08/2027	Bond Future	0.00		9.64456		107.38209	0.00000	9.43905	109.03915			11.18	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		9.42242		94.57181	0.00000	9.25484	95.94770			14.35	0.00	0.00	0 47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,398.22000		4.39822	0.00000	3,519.38000	3.51938	4,398.220		13.89	(0.73)	0.00	0 7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,026.37000		3.02637	0.00000	2,359.56000	2.35956	3,026.370		14.35	(0.59)	0.00	0 7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,331.10000		1.33110	0.00000	999.05000	0.99905	1,331.100		15.74	(0.32)	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		9.47100		96.33419	0.00000	9.30230	97.70364		13.39	0.00	0.00		0	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.51551		93.82822	0.00000	9.34217	95.21965		13.13	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.56627		95.64716	0.00000	9.38199	97.10989		12.27	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.63015		93.05789	0.00000	9.43840	94.55919		12.53	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		9.37110		98.20693	0.00000	9.19855	99.73977		15.00	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,415.72000		4.41572	0.00000	3,488.29000	3.48829	4,415.720	14.48	(0.70)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	863.63000		0.86363	0.00000	630.93000	0.63093	863.630	17.35	(0.21)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.41803		95.59763	0.00000	9.24413	97.12689		14.65	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.46142		97.46089	0.00000	9.28293	99.01527		13.74	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.50350		94.90814	0.00000	9.31480	96.53707		13.45	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.55642		96.68965	0.00000	9.36076	98.36025		12.81	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		9.27931		127.25169	0.00000	9.11186	129.24156		14.98	0.00	0.00		0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	117.16000		0.11716	0.00000	225.16000	0.22516	117.160	15.17	0.04	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,257.04000		2.25704	0.00000	3,275.77000	3.27577	2,257.040	15.22	0.41	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,389.90000		4.38990	0.00000	3,418.76000	3.41876	4,389.900	15.22	(0.59)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,914.34000		1.91434	0.00000	1,434.01000	1.43401	1,914.340	16.69	(0.32)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.32190		123.76082	0.00000	9.15323	125.74562		14.70	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.35993		126.17336	0.00000	9.18696	128.19091		14.25	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.39984		122.75614	0.00000	9.21696	124.87075		13.95	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.44971		125.05915	0.00000	9.26017	127.22785		13.27	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		8.91348		85.29185	0.00000	8.72480	86.36898		10.76	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.96015		83.72940	0.00000	8.76946	84.79842		10.32	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.00092		85.36142	0.00000	8.80370	86.44723		9.58	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	770.06000		0.77006	0.00000	986.91000	0.98691	770.060	9.30	0.22	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,869.92000		2.86992	0.00000	2,347.66000	2.34766	2,869.920	9.89	(0.50)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.04495		83.86408	0.00000	8.83295	85.00976		9.19	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,231.79000		1.23179	0.00000	1,613.16000	1.61316	1,231.790	8.88	0.29	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,492.40000		2.49240	0.00000	2,092.60000	2.09260	2,492.400	9.97	(0.41)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.10416		85.43843	0.00000	8.88183	86.61540		8.64	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		267.89931		267.89931	0.00000	267.54228	267.54228		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.38438		269.38438	0.00000	268.93298	268.93298		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.69653		274.69653	0.00000	274.22297	274.22297		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.43137		276.43137	0.00000	276.07220	276.07220		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.68926		281.68926	0.00000	281.35398	281.35398		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		8.31547		98.23041	0.00000	8.14448	98.85090		5.35	0.00	0.00		0	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.36404		96.50934	0.00000	8.19074	97.10936		5.27	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.40294		98.39024	0.00000	8.21848	98.99721		4.73	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.44141		96.74401	0.00000	8.22899	97.40706		4.36	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,153.52000		1.15352	0.00000	1,476.96000	1.47696	1,153.520	4.29	0.41	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	912.00000		0.91200	0.00000	747.14000	0.74714	912.000	5.20		(0.29)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.51085		98.56092	0.00000	8.27744	99.24750		3.93		0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	928.98000		0.92898	0.00000	1,211.15000	1.21115	928.980	3.80		0.35	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,660.80000		1.66080	0.00000	1,391.88000	1.39188	1,660.800	4.15		(0.47)	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		9.32847		80.63204	0.00000	9.15581	81.78459		13.24		0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.37867		78.83679	0.00000	9.20473	79.98433		13.33		0.00	0.00	0	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.42518		80.37332	0.00000	9.24637	81.53935		12.46		0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.47059		78.63164	0.00000	9.28067	79.85678		12.12		0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.52818		80.10799	0.00000	9.33074	81.36527		11.52		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 :													1,581,136,221.68		15,898	1,690,704.00	
Grand Total:													1,581,136,221.68		15,898	1,690,704.00	