

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2026

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		1,280.40300		1,280.40300	0.00000	1,281.29100	1,281.29100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,304.49700		1,304.49700	0.00000	1,305.41400	1,305.41400		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,329.90500		1,329.90500	0.00000	1,330.84800	1,330.84800		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,355.69600		1,355.69600	0.00000	1,356.65500	1,356.65500		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,380.94600		1,380.94600	0.00000	1,381.91200	1,381.91200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,654.25000		1,654.25000	0.00000	1,655.81600	1,655.81600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,685.38000		1,685.38000	0.00000	1,686.99000	1,686.99000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,718.20600		1,718.20600	0.00000	1,719.85800	1,719.85800		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,751.52700		1,751.52700	0.00000	1,753.20800	1,753.20800		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,784.15000		1,784.15000	0.00000	1,785.84800	1,785.84800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,398.29700		1,398.29700	0.00000	1,399.73500	1,399.73500		0.00	0.00	0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,424.61000		1,424.61000	0.00000	1,426.08800	1,426.08800		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,452.35700		1,452.35700	0.00000	1,453.87300	1,453.87300		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,480.52300		1,480.52300	0.00000	1,482.06500	1,482.06500		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,508.09800		1,508.09800	0.00000	1,509.65700	1,509.65700		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.24405	94.11661	0.00000	9.22946	94.18709		0.00	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.31640	92.09858	0.00000	9.30105	92.17066		0.00	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.38563	93.91497	0.00000	9.36946	93.98868		0.00	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.45755	91.96068	0.00000	9.44057	92.03576		0.00	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.55148	93.70725	0.00000	9.53365	93.78351		0.00	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	0.00	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	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.75131	92.55237	0.00000	9.73673	92.65989		0.00	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.81229	90.03428	0.00000	9.79720	90.14406		0.00	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.86867	91.81043	0.00000	9.85306	91.92257		0.00	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.92944	89.34638	0.00000	9.91332	89.46062		0.00	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.00195	91.04153	0.00000	9.98532	91.15767		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,371.31900	1,371.31900	0.00000	1,372.79500	1,372.79500		0.00	0.00	27,426,380.00		2	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,397.12400	1,397.12400	0.00000	1,398.64000	1,398.64000		0.00	0.00	0.00		0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,424.33600	1,424.33600	0.00000	1,425.89000	1,425.89000		0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,451.95800	1,451.95800	0.00000	1,453.54000	1,453.54000		0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,479.00100	1,479.00100	0.00000	1,480.60100	1,480.60100		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		150.80251	150.80251	0.00000	150.74866	150.74866		0.00	0.00	0.00		0	8,439.00
I2029	On 05/11/2026	Bond Future	0.00		152.14877	152.14877	0.00000	152.09439	152.09439		0.00	0.00	0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.14867	155.14867	0.00000	155.09351	155.09351		0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.65815	156.65815	0.00000	156.60204	156.60204		0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.63900	159.63900	0.00000	159.58135	159.58135		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		116.51024	116.51024	0.00000	116.69560	116.69560		2.75	0.00	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	
I2031	On 05/11/2026	Bond Future	0.00		118.70859		118.70859	0.00000	118.89783	118.89783		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.55151		118.55151	0.00000	118.74495	118.74495		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.87669		120.87669	0.00000	121.07386	121.07386		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.61941		120.61941	0.00000	120.82044	120.82044		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		147.56437		147.56437	0.00000	147.95891	147.95891		0.00	0.00	1,918,336.81	13	22,015.00
I2033	On 05/11/2026	Bond Future	0.00		148.74648		148.74648	0.00000	149.14890	149.14890		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.67923		151.67923	0.00000	152.08990	152.08990		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.01518		153.01518	0.00000	153.43393	153.43393		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.92683		155.92683	0.00000	156.35317	156.35317		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		162.20012		162.20012	0.00000	162.18268	162.18268		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.26032		165.26032	0.00000	165.24303	165.24303		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.25101		166.25101	0.00000	166.23396	166.23396		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.51201		169.51201	0.00000	169.49453	169.49453		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.41637		170.41637	0.00000	170.39839	170.39839		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		125.55057		125.55057	0.00000	125.02968	125.02968		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.91962		127.91962	0.00000	127.38917	127.38917		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.49965		127.49965	0.00000	126.95925	126.95925		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		130.00032		130.00032	0.00000	129.44920	129.44920		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.46135		129.46135	0.00000	128.89999	128.89999		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		145.85406		145.85406	0.00000	145.83886	145.83886		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.25068		146.25068	0.00000	146.23572	146.23572		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.13443		149.13443	0.00000	149.11940	149.11940		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.64943		149.64943	0.00000	149.63436	149.63436		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.49592		152.49592	0.00000	152.47993	152.47993		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		148.36792		148.36792	0.00000	147.34182	147.34182		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.16703		151.16703	0.00000	150.12198	150.12198		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.62332		151.62332	0.00000	150.55808	150.55808		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.59750		154.59750	0.00000	153.51126	153.51126		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.95455		154.95455	0.00000	153.84790	153.84790		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		134.64406		134.64406	0.00000	134.63010	134.63010		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.18446		137.18446	0.00000	137.17079	137.17079		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.94720		136.94720	0.00000	136.93363	136.93363		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.63315		139.63315	0.00000	139.61925	139.61925		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.27775		139.27775	0.00000	139.26356	139.26356		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		455.40600		455.40600	0.00000	454.83800	454.83800		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.08700		464.08700	0.00000	463.51200	463.51200		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.23500		473.23500	0.00000	472.65100	472.65100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.51800		482.51800	0.00000	481.92200	481.92200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.61000		491.61000	0.00000	490.99900	490.99900		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	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.33336		100.84577	0.00000	7.36416	100.83491		0.38		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.72517		102.72399	0.00000	6.81745	102.71342		0.11		0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.73827		104.20796	0.00000	7.73975	104.20619		1.56		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.75987		105.49892	0.00000	7.76122	105.49751		1.25		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.71990		103.70042	0.00000	7.72128	103.69927		0.93		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.67306		105.71089	0.00000	7.67516	105.70963		0.65		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.72443		102.38975	0.00000	7.72932	102.38799		0.38		0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		302.11810		302.11810	0.00000	302.08726	302.08726		0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.81768		307.81768	0.00000	307.78712	307.78712		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.30827		308.30827	0.00000	308.27814	308.27814		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.35571		314.35571	0.00000	314.32486	314.32486		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.62612		314.62612	0.00000	314.59445	314.59445		0.00		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.21084		99.63080	0.00000	8.19056	99.69074		4.27		0.00	0.00	0	153,298.00
R2030	On 06/08/2026	Bond Future	7.21	Call	17.37000		0.01737	0.00000	22.10000	0.02210	17.370	3.89		0.03	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	155.21000		0.15521	0.00000	177.32000	0.17732	155.210	4.00		0.18	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	940.79000		0.94079	0.00000	922.39000	0.92239	940.790	4.34		(0.60)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.25553		101.48703	0.00000	8.23338	101.54841		3.81		0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.28502		99.45693	0.00000	8.26068	99.51971		3.50		0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.33633		101.38505	0.00000	8.30950	101.44901		3.04		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.43599		99.28035	0.00000	8.40621	99.34518		2.76		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.47688		102.00379	0.00000	8.45681	102.09177		6.64		0.00	339,978,632.07	3,333	141,118.00
R2032	On 05/11/2026	Bond Future	0.00		8.52545		99.74395	0.00000	8.50414	99.83393		6.29		0.00	0.00	0	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.56478		101.68798	0.00000	8.54213	101.77991		5.71		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.60965		99.49847	0.00000	8.58559	99.59211		5.37		0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.68034		101.36611	0.00000	8.65476	101.46122		4.92		0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2033	On 06/08/2026	Bond Future	0.00		8.55603		110.83649	0.00000	8.53600	110.94093		7.13	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.60419		107.85882	0.00000	8.58304	107.96554		6.83	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.64380		109.96115	0.00000	8.62145	110.07018		6.26	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.68826		107.04934	0.00000	8.66467	107.16038		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.75541		109.05803	0.00000	8.73049	109.17089		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		8.75834		104.66247	0.00000	8.74353	104.75078		8.85	0.00	1,779,261.99		17	96,388.00
R2035	On 06/08/2026	Bond Future	7.70	Call	61.89000		0.06189	0.00000	74.63000	0.07463	61.890	8.69	0.04	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	147.65000		0.14765	0.00000	171.24000	0.17124	147.650	8.51	0.09	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	462.60000		0.46260	0.00000	510.77000	0.51077	462.600	8.62	0.22	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,073.74000		3.07374	0.00000	3,037.89000	3.03789	3,073.740	8.67	(0.75)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,404.09000		1.40409	0.00000	1,485.41000	1.48541	1,404.090	9.19	0.48	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,659.95000		1.65995	0.00000	1,746.04000	1.74604	1,659.950	9.33	0.53	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,974.25000		2.97425	0.00000	3,073.04000	3.07304	2,974.250	9.99	0.71	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	679.86000		0.67986	0.00000	691.74000	0.69174	679.860	10.15	(0.26)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,370.30000		3.37030	0.00000	3,470.63000	3.47063	3,370.300	10.17	0.75	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	481.91000		0.48191	0.00000	495.32000	0.49532	481.910	10.52	(0.19)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	302.38000		0.30238	0.00000	315.46000	0.31546	302.380	11.00	(0.13)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	258.60000		0.25860	0.00000	271.21000	0.27121	258.600	11.16	(0.11)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	253.58000		0.25358	0.00000	266.13000	0.26613	253.580	11.18	(0.11)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	114.04000		0.11404	0.00000	123.16000	0.12316	114.040	12.01	(0.05)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	95.84000		0.09584	0.00000	104.19000	0.10419	95.840	12.19	(0.04)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.80748		102.10978	0.00000	8.79198	102.20006		8.52	0.00	749,587,894.98		7,341	27,280.00
R2035	On 05/11/2026	Bond Future	7.97	Call	543.77000		0.54377	0.00000	575.73000	0.57573	543.770	8.24	0.19	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,373.35000		3.37335	0.00000	3,337.97000	3.33797	3,373.350	8.49	(0.63)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,309.95000		2.30995	0.00000	2,379.33000	2.37933	2,309.950	8.93	0.51	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,948.50000		1.94850	0.00000	1,933.74000	1.93374	1,948.500	9.19	(0.43)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,353.16000		1.35316	0.00000	1,347.34000	1.34734	1,353.160	9.76	(0.32)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	780.51000		0.78051	0.00000	782.00000	0.78200	780.510	10.63	(0.20)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.85083		104.09973	0.00000	8.83460	104.19195		7.88	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	568.60000		0.56860	0.00000	594.54000	0.59454	568.600	7.81	0.17	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,169.09000		1.16909	0.00000	1,210.52000	1.21052	1,169.090	7.69	0.29	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,632.51000		1.63251	0.00000	1,682.54000	1.68254	1,632.510	7.83	0.37	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,795.39000		2.79539	0.00000	2,768.07000	2.76807	2,795.390	8.28	(0.49)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,603.11000		2.60311	0.00000	2,578.27000	2.57827	2,603.110	8.38	(0.46)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,686.00000		1.68600	0.00000	1,673.57000	1.67357	1,686.000	9.12	(0.32)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.89326		101.61225	0.00000	8.87631	101.70623		7.58	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.95372		103.52015	0.00000	8.93604	103.61554		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		9.06920		96.47550	0.00000	9.04941	96.60424		10.67	0.00	238,873,338.00		2,476	236,987.00
R2037	On 06/08/2026	Bond Future	9.30	Put	1,164.50000		1.16450	0.00000	1,161.23000	1.16123	1,164.500	11.79	(0.36)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,231.19000		6.23119	0.00000	6,370.84000	6.37084	6,231.190	13.56	0.88	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	87.44000		0.08744	0.00000	94.70000	0.09470	87.440	15.21	(0.04)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	16.14000		0.01614	0.00000	18.49000	0.01849	16.140	15.33	(0.01)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.11893		98.27297	0.00000	9.09836	98.40439		9.92	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,967.26000		3.96726	0.00000	4,077.25000	4.07725	3,967.260	11.12	0.64	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	807.18000		0.80718	0.00000	804.48000	0.80448	807.180	12.67	(0.18)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	425.26000		0.42526	0.00000	427.24000	0.42724	425.260	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		9.16328		95.92985	0.00000	9.14188	96.06404			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,234.71000		1.23471	0.00000	1,288.43000	1.28843	1,234.710		9.46	0.28	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,793.09000		2.79309	0.00000	2,754.58000	2.75458	2,793.090		10.44	(0.44)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,831.90000		1.83190	0.00000	1,810.10000	1.81010	1,831.900		11.33	(0.31)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.21613		97.78954	0.00000	9.19390	97.92625			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.28621		95.36633	0.00000	9.26310	95.50534			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		9.15385		116.12288	0.00000	9.13918	116.23535			10.36	0.00	11,263,919.36	97	1,997.00
R2038	On 05/11/2026	Bond Future	0.00		9.20936		112.80250	0.00000	9.19409	112.91740			10.11	0.00	2,256,050.00	20	2,735.00
R2038	On 04/02/2027	Bond Future	0.00		9.25926		115.00123	0.00000	9.24337	115.11860			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.31272		111.74576	0.00000	9.29621	111.86537			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.38159		113.84230	0.00000	9.36446	113.96383			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		9.26373		108.09021	0.00000	9.24908	108.20150			11.37	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.31954		105.12442	0.00000	9.30432	105.23812			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.37012		107.17348	0.00000	9.35432	107.28958			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.42402		104.27063	0.00000	9.40764	104.38896			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,510.39000		2.51039	0.00000	2,572.91000	2.57291	2,510.390		10.04	0.38	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,576.27000		3.57627	0.00000	3,545.67000	3.54567	3,576.270		10.93	(0.42)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.49229		106.22713	0.00000	9.47534	106.34731			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,382.84000		2.38284	0.00000	2,439.00000	2.43900	2,382.840		9.46	0.35	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,590.43000		2.59043	0.00000	2,649.39000	2.64939	2,590.430		9.50	0.37	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,477.62000		4.47762	0.00000	4,437.79000	4.43779	4,477.620		10.12	(0.47)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	4,052.38000		4.05238	0.00000	4,016.98000	4.01698	4,052.380		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		9.31970		97.86283	0.00000	9.29997	98.01005			12.31	0.00	6,654,672.44	68	80,571.00
R2040	On 05/11/2026	Bond Future	0.00		9.37145		99.68620	0.00000	9.35102	99.83646			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,595.38000		5.59538	0.00000	5,729.48000	5.72948	5,595.380		13.30	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	799.22000		0.79922	0.00000	798.80000	0.79880	799.220		15.00	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	438.06000		0.43806	0.00000	441.34000	0.44134	438.060		16.23	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.41871		97.12016	0.00000	9.39755	97.27351			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,679.53000		1.67953	0.00000	1,747.34000	1.74734	1,679.530		11.08	0.31	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,019.29000		3.01929	0.00000	2,980.81000	2.98081	3,019.290		12.35	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,011.13000		2.01113	0.00000	1,989.75000	1.98975	2,011.130		13.42	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.47332		99.00290	0.00000	9.45142	99.15921			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.54310		96.35172	0.00000	9.52044	96.51062			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		9.43849		109.23739	0.00000	9.41874	109.40394			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.49455		106.16691	0.00000	9.47411	106.33686			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.54584		108.23631	0.00000	9.52469	108.40977			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.60006		105.22797	0.00000	9.57820	105.40473			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.66714		107.20235	0.00000	9.64456	107.38209			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		9.43704		94.45319	0.00000	9.42242	94.57181			14.35	0.00	483,222,520.04	5,116	52,527.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,442.15000		4.44215	0.00000	4,398.22000	4.39822	4,442.150		13.89	(0.74)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,043.63000		3.04363	0.00000	3,026.37000	3.02637	3,043.630		14.35	(0.60)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,315.52000		1.31552	0.00000	1,331.10000	1.33110	1,315.520		15.74	(0.33)	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		9.48610		96.21306	0.00000	9.47100	96.33419		13.39	0.00	0.00		0	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.53111		93.70450	0.00000	9.51551	93.82822		13.13	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.58236		95.52105	0.00000	9.56627	95.64716		12.27	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.64673		92.92975	0.00000	9.63015	93.05789		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		9.39092		98.03336	0.00000	9.37110	98.20693		15.00	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,489.91000		4.48991	0.00000	4,415.72000	4.41572	4,489.910	14.48	(0.72)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	850.58000		0.85058	0.00000	863.63000	0.86363	850.580	17.35	(0.21)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.43845		95.42062	0.00000	9.41803	95.59763		14.65	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.48247		97.28024	0.00000	9.46142	97.46089		13.74	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.52516		94.72400	0.00000	9.50350	94.90814		13.45	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.57871		96.50230	0.00000	9.55642	96.68965		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		9.29915		127.01947	0.00000	9.27931	127.25169		14.98	0.00	381,058,410.00		3,000	65,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	94.18000		0.09418	0.00000	117.16000	0.11716	94.180	15.17	0.03	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,088.53000		2.08853	0.00000	2,257.04000	2.25704	2,088.530	15.22	0.39	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,453.61000		4.45361	0.00000	4,389.90000	4.38990	4,453.610	15.22	(0.61)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,912.88000		1.91288	0.00000	1,914.34000	1.91434	1,912.880	16.69	(0.33)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.34235		123.52380	0.00000	9.32190	123.76082		14.70	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.38099		125.93149	0.00000	9.35993	126.17336		14.25	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.42150		122.50971	0.00000	9.39984	122.75614		13.95	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.47199		124.80844	0.00000	9.44971	125.05915		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		8.92823		85.20839	0.00000	8.91348	85.29185		10.76	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.97549		83.64416	0.00000	8.96015	83.72940		10.32	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.01688		85.27433	0.00000	9.00092	85.36142		9.58	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	739.89000		0.73989	0.00000	770.06000	0.77006	739.890	9.30	0.21	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,896.44000		2.89644	0.00000	2,869.92000	2.86992	2,896.440	9.89	(0.50)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.06153		83.77531	0.00000	9.04495	83.86408		9.19	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,195.56000		1.19556	0.00000	1,231.79000	1.23179	1,195.560	8.88	0.28	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,514.87000		2.51487	0.00000	2,492.40000	2.49240	2,514.870	9.97	(0.41)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.12135		85.34829	0.00000	9.10416	85.43843		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		268.06100		268.06100	0.00000	267.89931	267.89931		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.54815		269.54815	0.00000	269.38438	269.38438		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.86304		274.86304	0.00000	274.69653	274.69653		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.60084		276.60084	0.00000	276.43137	276.43137		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.86277		281.86277	0.00000	281.68926	281.68926		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		8.33568		98.15739	0.00000	8.31547	98.23041		5.35	0.00	0.00		0	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.38571		96.43464	0.00000	8.36404	96.50934		5.27	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.42625		98.31387	0.00000	8.40294	98.39024		4.73	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.46645		96.66622	0.00000	8.44141	96.74401		4.36	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,114.89000		1.11489	0.00000	1,153.52000	1.15352	1,114.890	4.29	0.40	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	927.51000	0.92751	0.00000	912.00000	0.91200	927.510	5.20	(0.30)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.53782	98.48198	0.00000	8.51085	98.56092		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	896.45000	0.89645	0.00000	928.98000	0.92898	896.450	3.80	0.34	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,692.20000	1.69220	0.00000	1,660.80000	1.66080	1,692.200	4.15	(0.48)	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		9.34315	80.53514	0.00000	9.32847	80.63204		13.24	0.00	1,208,027.10	15	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.39384	78.73782	0.00000	9.37867	78.83679		13.33	0.00	0.00	0	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.44086	80.27221	0.00000	9.42518	80.37332		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.48676	78.52855	0.00000	9.47059	78.63164		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.54483	80.00323	0.00000	9.52818	80.10799		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 :												2,245,227,442.79		21,498	1,683,767.00
Grand Total:												2,245,227,442.79		21,498	1,683,767.00