

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2026

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		1,301.40800		1,301.40800	0.00000	1,298.81400	1,298.81400		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,325.56100		1,325.56100	0.00000	1,322.92200	1,322.92200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,350.96000		1,350.96000	0.00000	1,348.27200	1,348.27200		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,376.89200		1,376.89200	0.00000	1,374.15200	1,374.15200		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,402.71600		1,402.71600	0.00000	1,399.92100	1,399.92100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,703.19900		1,703.19900	0.00000	1,698.01100	1,698.01100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,734.80900		1,734.80900	0.00000	1,729.52800	1,729.52800		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,768.04900		1,768.04900	0.00000	1,762.66900	1,762.66900		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,801.98800		1,801.98800	0.00000	1,796.50400	1,796.50400		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,835.78400		1,835.78400	0.00000	1,830.19400	1,830.19400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,438.74800		1,438.74800	0.00000	1,434.19600	1,434.19600		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,465.45000		1,465.45000	0.00000	1,460.81700	1,460.81700		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,493.52800		1,493.52800	0.00000	1,488.80900	1,488.80900		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,522.19700		1,522.19700	0.00000	1,517.38700	1,517.38700		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,550.74600		1,550.74600	0.00000	1,545.84300	1,545.84300		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.75837	96.49987		0.00000	8.81668	96.20966		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.81265	94.50186		0.00000	8.87362	94.20681		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.86306	96.33527		0.00000	8.92699	96.03491		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.91237	94.41027		0.00000	8.97957	94.10394		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.97404	96.21773		0.00000	9.04494	95.90489		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		9.30657	95.91887		0.00000	9.35415	95.54997		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.35651	93.43920		0.00000	9.40552	93.06408		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.40221	95.25233		0.00000	9.45273	94.87031		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.45000	92.83748		0.00000	9.50219	92.44789		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.50448	94.61363		0.00000	9.55848	94.21589		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		1,412.18600	1,412.18600		0.00000	1,407.56600	1,407.56600		0.00	0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,438.39500	1,438.39500		0.00000	1,433.69300	1,433.69300		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,465.95500	1,465.95500		0.00000	1,461.16500	1,461.16500		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,494.09500	1,494.09500		0.00000	1,489.21200	1,489.21200		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,522.11700	1,522.11700		0.00000	1,517.13900	1,517.13900		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		151.35399	151.35399		0.00000	151.23491	151.23491		0.00	0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.66623	152.66623		0.00000	152.54592	152.54592		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.62757	155.62757		0.00000	155.50556	155.50556		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.11207	157.11207		0.00000	156.98747	156.98747		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.12356	160.12356		0.00000	159.99552	159.99552		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		117.09572	117.09572		0.00000	116.81881	116.81881		2.62	0.00	0.00	0	5,856.00

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		119.27412		119.27412	0.00000	118.99287	118.99287		2.35	0.00	0.00	0 7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.08298		119.08298	0.00000	118.79675	118.79675		2.21	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.39554		121.39554	0.00000	121.10361	121.10361		2.00	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		121.15728		121.15728	0.00000	120.85892	120.85892		1.90	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		148.09560		148.09560	0.00000	148.05130	148.05130		0.00	0.00	0.00	0 22,216.00
I2033	On 05/11/2026	Bond Future	0.00		149.24376		149.24376	0.00000	149.19962	149.19962		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		152.13862		152.13862	0.00000	152.09431	152.09431		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		153.44976		153.44976	0.00000	153.40427	153.40427		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		156.39114		156.39114	0.00000	156.34384	156.34384		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		162.66608		162.66608	0.00000	162.93753	162.93753		0.00	0.00	0.00	0 4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.69228		165.69228	0.00000	165.96992	165.96992		0.00	0.00	0.00	0 1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.63212		166.63212	0.00000	166.91574	166.91574		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		169.86834		169.86834	0.00000	170.15711	170.15711		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		170.79587		170.79587	0.00000	171.08924	171.08924		0.00	0.00	0.00	0 37.00
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		125.27837		125.27837	0.00000	125.23809	125.23809		7.81	0.00	0.00	0 3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.60905		127.60905	0.00000	127.56895	127.56895		7.37	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		127.13376		127.13376	0.00000	127.09337	127.09337		7.16	0.00	0.00	0 0.00
I2043	On 06/05/2027	Bond Future	0.00		129.60269		129.60269	0.00000	129.56137	129.56137		6.73	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.06503		129.06503	0.00000	129.02214	129.02214		6.61	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		147.41236		147.41236	0.00000	146.61182	146.61182		0.00	0.00	0.00	0 18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.79259		147.79259	0.00000	146.97809	146.97809		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		150.65942		150.65942	0.00000	149.82969	149.82969		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		151.16872		151.16872	0.00000	150.32267	150.32267		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		154.06551		154.06551	0.00000	153.20215	153.20215		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		149.02558		149.02558	0.00000	148.47175	148.47175		0.00	0.00	0.00	0 18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.79789		151.79789	0.00000	151.23476	151.23476		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		152.21121		152.21121	0.00000	151.63753	151.63753		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		155.16724		155.16724	0.00000	154.58221	154.58221		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		155.54897		155.54897	0.00000	154.95190	154.95190		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		135.69879		135.69879	0.00000	135.89001	135.89001		11.23	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		138.22337		138.22337	0.00000	138.41903	138.41903		10.65	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		137.95389		137.95389	0.00000	138.15401	138.15401		10.36	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		140.63305		140.63305	0.00000	140.83684	140.83684		9.79	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		140.30697		140.30697	0.00000	140.51367	140.51367		9.62	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		457.50600		457.50600	0.00000	456.82100	456.82100		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		466.10900		466.10900	0.00000	465.41200	465.41200		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		475.15000		475.15000	0.00000	474.44000	474.44000		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		484.37800		484.37800	0.00000	483.65500	483.65500		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		493.56800		493.56800	0.00000	492.83000	492.83000		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	8.40000			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		7.24716		100.87617	0.00000	7.23148	100.88171			0.35	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.68762		102.72829	0.00000	6.63248	102.73461			0.12	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		7.60528		104.36669	0.00000	7.59623	104.37750			1.41	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.62135		105.64290	0.00000	7.60948	105.65525			1.21	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.57947		103.81803	0.00000	7.56343	103.83148			1.01	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.50679		105.81051	0.00000	7.48415	105.82409			0.68	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.39951		102.50692	0.00000	7.36312	102.52006			0.46	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		303.63821		303.63821	0.00000	302.95765	302.95765			0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		309.28652		309.28652	0.00000	308.59547	308.59547			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		309.69203		309.69203	0.00000	308.98888	308.98888			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.70644		315.70644	0.00000	314.98926	314.98926			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		316.02926		316.02926	0.00000	315.29603	315.29603			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.78017		100.91325	0.00000	7.83913	100.73648			4.25	0.00	278,016,003.75	2,755	153,264.00
R2030	On 06/08/2026	Bond Future	7.21	Call	52.66000		0.05266	0.00000	40.64000	0.04064	52.660	3.67	0.09	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	443.71000		0.44371	0.00000	376.27000	0.37627	443.710	3.92	0.44	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	268.35000		0.26835	0.00000	328.62000	0.32862	268.350	4.33	(0.29)	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.79734		102.76635	0.00000	7.86112	102.58705			3.74	0.00	1,087,576,282.05	10,583	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.79590		100.72808	0.00000	7.86556	100.54582			3.69	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.80503		102.66122	0.00000	7.88189	102.47534			3.26	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.83652		100.59561	0.00000	7.92255	100.40551			2.96	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		8.02877		103.99155	0.00000	8.08156	103.75484			6.54	0.00	4,159,662.00	40	147,366.00
R2032	On 05/11/2026	Bond Future	0.00		8.05787		101.74155	0.00000	8.11352	101.50121			6.49	0.00	287,216,395.65	2,823	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		8.07694		103.69153	0.00000	8.13582	103.44707			5.89	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.09617		101.52095	0.00000	8.15877	101.27167			5.62	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.12885		103.44193	0.00000	8.19576	103.18723			5.14	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
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.10908	113.19806	0.00000	8.16176	112.91630			7.36	0.00	0.00	0.00	0	9,302.00
R2033	On 05/11/2026	Bond Future	0.00		8.13959	110.23480	0.00000	8.19486	109.94866			7.00	0.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.16110	112.34768	0.00000	8.21927	112.05652			6.40	0.00	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.18293	109.46060	0.00000	8.24437	109.16376			6.20	0.00	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.21686	111.53140	0.00000	8.28205	111.22816			5.73	0.00	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	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.28841	107.51430	0.00000	8.34080	107.19123			9.21	0.00	9,246,229.80		86	90,538.00
R2035	On 06/08/2026	Bond Future	7.70	Call	152.21000	0.15221	0.00000	125.74000	0.12574	152.210	7.95	0.11	0.00	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	422.45000	0.42245	0.00000	358.94000	0.35894	422.450	8.04	0.24	0.00	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,232.34000	1.23234	0.00000	1,089.41000	1.08941	1,232.340	8.34	0.51	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,085.87000	1.08587	0.00000	1,253.35000	1.25335	1,085.870	8.43	(0.45)	0.00	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,984.70000	2.98470	0.00000	2,748.30000	2.74830	2,984.700	9.13	0.78	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,380.48000	3.38048	0.00000	3,131.01000	3.13101	3,380.480	9.30	0.82	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,170.06000	5.17006	0.00000	4,881.91000	4.88191	5,170.060	10.03	0.92	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	107.82000	0.10782	0.00000	136.87000	0.13687	107.820	10.20	(0.06)	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,659.99000	5.65999	0.00000	5,365.30000	5.36530	5,659.990	10.23	0.94	0.00	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	65.38000	0.06538	0.00000	84.39000	0.08439	65.380	10.59	(0.04)	0.00	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	33.66000	0.03366	0.00000	44.36000	0.04436	33.660	11.10	(0.02)	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	27.02000	0.02702	0.00000	35.85000	0.03585	27.020	11.27	(0.02)	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	26.29000	0.02629	0.00000	34.90000	0.03490	26.290	11.29	(0.02)	0.00	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	6.51000	0.00651	0.00000	9.07000	0.00907	6.510	11.76	0.00	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	4.73000	0.00473	0.00000	6.66000	0.00666	4.730	11.85	0.00	0.00	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.32215	104.98687	0.00000	8.37664	104.65860			8.80	0.00	52,493,435.00		500	28,241.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,119.48000	1.11948	0.00000	1,017.23000	1.01723	1,119.480	7.87	0.34	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,695.43000	1.69543	0.00000	1,846.22000	1.84622	1,695.430	8.35	(0.42)	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,922.65000	3.92265	0.00000	3,702.47000	3.70247	3,922.650	8.89	0.70	0.00	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	868.63000	0.86863	0.00000	958.76000	0.95876	868.630	9.19	(0.24)	0.00	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	563.70000	0.56370	0.00000	626.44000	0.62644	563.700	9.78	(0.17)	0.00	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	294.64000	0.29464	0.00000	330.32000	0.33032	294.640	10.64	(0.09)	0.00	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.34963	106.99891	0.00000	8.40646	106.66480			8.12	0.00	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	991.95000	0.99195	0.00000	908.08000	0.90808	991.950	7.25	0.27	0.00	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,089.18000	2.08918	0.00000	1,945.98000	1.94598	2,089.180	7.45	0.46	0.00	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,813.80000	2.81380	0.00000	2,642.13000	2.64213	2,813.800	7.69	0.54	0.00	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,527.22000	1.52722	0.00000	1,644.26000	1.64426	1,527.220	8.27	(0.32)	0.00	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,410.43000	1.41043	0.00000	1,520.09000	1.52009	1,410.430	8.39	(0.30)	0.00	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	870.80000	0.87080	0.00000	943.41000	0.94341	870.800	9.17	(0.20)	0.00	0.00	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.37332	104.54750	0.00000	8.43268	104.20686			7.92	0.00	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.40674	106.52619	0.00000	8.46897	106.17841			7.41	0.00	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	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.58799	99.67209	0.00000	8.63554	99.34998			11.08	0.00	459,488,334.90		4,610	248,945.00
R2037	On 06/08/2026	Bond Future	9.30	Put	229.93000	0.22993	0.00000	279.34000	0.27934	229.930	11.85	(0.11)	0.00	0.00	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,153.16000	9.15316	0.00000	8,840.85000	8.84085	9,153.160	13.69	0.98	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	3.60000	0.00360	0.00000	4.99000	0.00499	3.600	14.63	0.00	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.31000	0.00031	0.00000	0.47000	0.00047	0.310	15.05	0.00	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.62402	101.50235	0.00000	8.67319	101.17512			10.23	0.00	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,172.71000	6.17271	0.00000	5,921.00000	5.92100	6,172.710	11.17	0.80	0.00	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	295.32000	0.29532	0.00000	327.60000	0.32760	295.320	12.59	(0.08)	0.00	0.00	0.00	0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest		
R2037	On 05/11/2026	Bond Future	10.83	Put	122.72	0000	0.12272		0.00000		137.84	0000	0.13784		122.720		13.31		(0.04)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.65438		99.18942		0.00000		8.70536		98.85634				9.91		0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,202.79	0000	2.20279		0.00000		2,066.90	0000	2.06690		2,202.790		9.13		0.44	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,526.28	0000	1.52628		0.00000		1,630.37	0000	1.63037		1,526.280		10.49		(0.29)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	962.90	0000	0.96290		0.00000		1,032.89	0000	1.03289		962.900		11.45		(0.19)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.69037		101.09301		0.00000		8.74334		100.75344				9.34		0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.73642		98.74696		0.00000		8.79166		98.40024				9.52		0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000				0.00		0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		8.70878		119.60613		0.00000		8.75121		119.26764				10.61		0.00	0.00		0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.75160		116.31942		0.00000		8.79550		115.97555				10.30		0.00	0.00		0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.78892		118.54897		0.00000		8.83442		118.19899				9.23		0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.82713		115.33962		0.00000		8.87440		114.98278				8.96		0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.87421		117.52144		0.00000		8.92345		117.15706				8.45		0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000				0.00		0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.79367		111.74549		0.00000		8.85131		111.28773				11.83		0.00	0.00		0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.83661		108.81860		0.00000		8.89617		108.35319				11.44		0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.87442		110.90438		0.00000		8.93605		110.43044				10.65		0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.91306		108.05261		0.00000		8.97692		107.56953				10.54		0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,138.61	0000	4.13861		0.00000		3,895.11	0000	3.89511		4,138.610		10.08		0.53	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,229.31	0000	2.22931		0.00000		2,382.14	0000	2.38214		2,229.310		11.22		(0.30)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.95995		110.09677		0.00000		9.02628		109.60372				9.96		0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,888.72	0000	3.88872		0.00000		3,660.90	0000	3.66090		3,888.720		9.43		0.48	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,200.15	0000	4.20015		0.00000		3,961.46	0000	3.96146		4,200.150		9.52		0.50	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,942.10	0000	2.94210		0.00000		3,120.52	0000	3.12052		2,942.100		10.39		(0.34)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,657.31	0000	2.65731		0.00000		2,820.85	0000	2.82085		2,657.310		10.64		(0.31)	0.00		0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000				0.00		0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	100.00000				0.00		0.00	0.00		0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.86455		101.34043		0.00000		8.91211		100.96894				12.72		0.00	408,908,635.05		4,035	83,537.00
R2040	On 06/08/2026	Bond Future	9.20	Put	732.58	0000	0.73258		0.00000		854.96	0000	0.85496		732.580		12.59		(0.27)	0.00		0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.90482		103.20143		0.00000		8.95384		102.82384				11.82		0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,152.85	0000	8.15285		0.00000		7,850.02	0000	7.85002		8,152.850		13.39		0.83	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	301.20	0000	0.30120		0.00000		333.89	0000	0.33389		301.200		14.85		(0.07)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	133.00	0000	0.13300		0.00000		149.02	0000	0.14902		133.000		15.72		(0.03)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.94052		100.67056		0.00000		8.99113		100.28625				11.53		0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,829.77	0000	2.82977		0.00000		2,664.08	0000	2.66408		2,829.770		10.75		0.46	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,719.86	0000	1.71986		0.00000		1,834.11	0000	1.83411		1,719.860		12.42		(0.27)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,106.69	0000	1.10669		0.00000		1,184.54	0000	1.18454		1,106.690		13.54		(0.18)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.98121		102.60253		0.00000		9.03357		102.21072				10.94		0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.03099		100.03437		0.00000		9.08533		99.63438				11.23		0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000				0.00		0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		8.97410		113.25887		0.00000		9.02661		112.79293				12.74		0.00	0.00		0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.01839		110.23380		0.00000		9.07251		109.76000				13.04		0.00	42,991,182.00		390	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.05811		112.34661		0.00000		9.11394		111.86422				12.16		0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.09856		109.39651		0.00000		9.15624		108.90477				12.06		0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.14644		111.46597		0.00000		9.20615		110.96419				11.43						

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2044	On 06/08/2026	Bond Future	9.25	Put	929.07	000	0.92907	0.00000	1,105.62	000	1.10562	929.070	14.18	(0.30)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	268.42	000	0.26842	0.00000	335.96	000	0.33596	268.420	15.85	(0.10)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.00633		100.17955	0.00000	9.06547		99.67720		13.92	0.00	0.00	0	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.04050		97.71598	0.00000	9.10136		97.20455		13.61	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.07887		99.59131	0.00000	9.14160		99.06993		12.92	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.12505		97.09136	0.00000	9.18986		96.55944		12.83	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		8.92447		102.25718	0.00000	8.97656		101.77075		14.92	0.00	0.00	0	254,931.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,644.79	000	1.64479	0.00000	1,888.07	000	1.88807	1,644.790	14.17	(0.43)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,021.52	000	1.02152	0.00000	1,198.10	000	1.19810	1,021.520	14.77	(0.30)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	141.69	000	0.14169	0.00000	178.56	000	0.17856	141.690	17.57	(0.05)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.96163		99.69665	0.00000	9.01510		99.20195		14.60	0.00	114,651,147.50	1,150	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		8.99532		101.60725	0.00000	9.05026		101.10359		14.33	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.02629		99.11578	0.00000	9.08277		98.60236		14.25	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.06337		100.99159	0.00000	9.12156		100.46776		13.56	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		8.84850		132.48265	0.00000	8.89544		131.89473		15.58	0.00	264,965,300.00	2,000	57,339.00
R2053	On 06/08/2026	Bond Future	8.10	Call	196.38	000	0.19638	0.00000	167.38	000	0.16738	196.380	14.17	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,531.30	000	4.53130	0.00000	4,166.56	000	4.16656	4,531.300	15.09	0.69	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,433.20	000	1.43320	0.00000	1,656.38	000	1.65638	1,433.200	15.09	(0.31)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	413.70	000	0.41370	0.00000	500.50	000	0.50050	413.700	16.85	(0.11)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.88188		129.05417	0.00000	8.93003		128.45641		15.23	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.91100		131.52780	0.00000	8.96043		130.91913		14.31	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.94028		128.18933	0.00000	8.99109		127.56883		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.97511		130.61438	0.00000	9.02742		129.98137		13.64	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		8.44933		87.97370	0.00000	8.50673		87.63613		10.67	0.00	51,904,483.00	590	37,860.00
R209	On 05/11/2026	Bond Future	0.00		8.48290		86.43792	0.00000	8.54230		86.09477		10.23	0.00	2,593,137.60	30	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.51055		88.09453	0.00000	8.57211		87.74525		9.96	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,297.00	000	1.29700	0.00000	1,187.79	000	1.18779	1,297.000	8.72	0.34	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,618.30	000	1.61830	0.00000	1,746.18	000	1.74618	1,618.300	9.89	(0.34)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.53866		86.63328	0.00000	8.60261		86.27717		9.67	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,101.42	000	2.10142	0.00000	1,957.75	000	1.95775	2,101.420	8.76	0.43	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,522.19	000	1.52219	0.00000	1,630.09	000	1.63009	1,522.190	10.21	(0.28)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.57524		88.27292	0.00000	8.64183		87.90947		9.08	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		268.73514		268.73514	0.00000	268.67115		268.67115		0.00	0.00	42,997,622.40	160	570.00
R210	On 05/11/2026	Bond Future	0.00		270.15340		270.15340	0.00000	270.08996		270.08996		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.39382		275.39382	0.00000	275.33030		275.33030		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.07871		277.07871	0.00000	277.01356		277.01356		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.38891		282.38891	0.00000	282.32065		282.32065		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		7.91198		99.70251	0.00000	7.96489		99.50791		5.61	0.00	42,872,079.30	430	55,939.00
R213	On 05/11/2026	Bond Future	0.00		7.94085		97.98267	0.00000	7.99712		97.78517		5.19	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R213	On 04/02/2027	Bond Future	0.00		7.95859	99.86038	0.00000	8.01880	99.65957			4.70	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.96978	98.22377	0.00000	8.03453	98.01897			4.42	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,838.22000	1.83822	0.00000	1,728.31000	1.72831	1,838.220		4.32	0.56	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	537.88000	0.53788	0.00000	581.32000	0.58132	537.880		5.30	(0.20)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.99604	100.08327	0.00000	8.06625	99.87392			4.18	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,538.25000	1.53825	0.00000	1,438.88000	1.43888	1,538.250		3.81	0.49	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,042.08000	1.04208	0.00000	1,117.26000	1.11726	1,042.080		4.24	(0.34)	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		8.90111	83.52874	0.00000	8.94828	83.20170			13.64	0.00	41,764,370.00	500	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.94161	81.76551	0.00000	8.99011	81.43302			13.24	0.00	64,594,752.90	790	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.97844	83.33252	0.00000	9.02838	82.99404			12.40	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.01254	81.63245	0.00000	9.06400	81.28741			12.79	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.05366	83.17764	0.00000	9.10683	82.82544			12.14	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 :												3,256,439,052.90			31,472	1,727,827.00
Grand Total:												3,256,439,052.90			31,472	1,727,827.00