

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2026

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		1,304.37200		1,304.37200	0.00000	1,303.27500	1,303.27500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,328.58200		1,328.58200	0.00000	1,327.46900	1,327.46900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,354.12900		1,354.12900	0.00000	1,352.99700	1,352.99700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,380.18100		1,380.18100	0.00000	1,379.02700	1,379.02700		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,406.25800		1,406.25800	0.00000	1,405.08000	1,405.08000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,706.25200		1,706.25200	0.00000	1,706.69100	1,706.69100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,737.92300		1,737.92300	0.00000	1,738.37400	1,738.37400		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,771.34000		1,771.34000	0.00000	1,771.80300	1,771.80300		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,805.41900		1,805.41900	0.00000	1,805.89100	1,805.89100		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,839.53100		1,839.53100	0.00000	1,840.00800	1,840.00800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,440.22500		1,440.22500	0.00000	1,440.90700	1,440.90700		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,466.95800		1,466.95800	0.00000	1,467.65500	1,467.65500		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,495.16500		1,495.16500	0.00000	1,495.87800	1,495.87800		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,523.93100		1,523.93100	0.00000	1,524.65700	1,524.65700		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,552.72400		1,552.72400	0.00000	1,553.46200	1,553.46200		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.71757		96.70361	0.00000	8.71312	96.72587		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.76987		94.70958	0.00000	8.76515	94.73253		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.81676		96.55355	0.00000	8.81178	96.57706		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.86280		94.63704	0.00000	8.85758	94.66096		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.91877		96.46250	0.00000	8.91331	96.48672		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		9.29668		95.99582	0.00000	9.28210	96.10942		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.34627		93.51786	0.00000	9.33120	93.63379		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.39079		95.33900	0.00000	9.37522	95.45736		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.43765		92.93002	0.00000	9.42157	93.05071		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.48990		94.72145	0.00000	9.47332	94.84428		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		1,413.55600		1,413.55600	0.00000	1,414.29600	1,414.29600		0.00	0.00	0.00	0	736.00
GOVI	On 05/11/2026	GOVI	0.00		1,439.79400		1,439.79400	0.00000	1,440.55100	1,440.55100		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,467.47900		1,467.47900	0.00000	1,468.25300	1,468.25300		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,495.71200		1,495.71200	0.00000	1,496.50000	1,496.50000		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,523.97200		1,523.97200	0.00000	1,524.77300	1,524.77300		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		151.89666		151.89666	0.00000	151.85695	151.85695		0.00	0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		153.21930		153.21930	0.00000	153.17924	153.17924		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.20186		156.20186	0.00000	156.16131	156.16131		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.70325		157.70325	0.00000	157.66196	157.66196		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.74839		160.74839	0.00000	160.70596	160.70596		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		117.40765		117.40765	0.00000	117.37547	117.37547		2.55	0.00	0.00	0	5,873.00

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		119.59219		119.59219	0.00000	119.55971	119.55971		2.42	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.41401		119.41401	0.00000	119.38125	119.38125		2.27	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.73835		121.73835	0.00000	121.70490	121.70490		2.12	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.52084		121.52084	0.00000	121.48684	121.48684		2.02	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		148.01005		148.01005	0.00000	148.14911	148.14911		0.00	0.00	29,453,999.95	199	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.15705		149.15705	0.00000	149.29906	149.29906		0.00	0.00	29,682,252.95	199	199.00
I2033	On 04/02/2027	Bond Future	0.00		152.06047		152.06047	0.00000	152.20549	152.20549		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.37567		153.37567	0.00000	153.52354	153.52354		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.33734		156.33734	0.00000	156.48783	156.48783		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		162.97980		162.97980	0.00000	162.12857	162.12857		0.00	0.00	45,471,364.20	279	3,987.00
I2038	On 05/11/2026	Bond Future	0.00		166.01234		166.01234	0.00000	165.14559	165.14559		0.00	0.00	36,024,677.78	217	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.96845		166.96845	0.00000	166.08531	166.08531		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.21852		170.21852	0.00000	169.31808	169.31808		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.17412		171.17412	0.00000	170.25625	170.25625		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		125.37747		125.37747	0.00000	125.34129	125.34129		7.93	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.71025		127.71025	0.00000	127.67376	127.67376		7.48	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.24410		127.24410	0.00000	127.20729	127.20729		7.25	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.72079		129.72079	0.00000	129.68315	129.68315		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.20031		129.20031	0.00000	129.16207	129.16207		6.67	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		146.39803		146.39803	0.00000	146.14288	146.14288		0.00	0.00	35,867,517.35	245	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.75937		146.75937	0.00000	146.49975	146.49975		0.00	0.00	35,956,045.65	245	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.61630		149.61630	0.00000	149.35208	149.35208		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.11010		150.11010	0.00000	149.84067	149.84067		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		153.00794		153.00794	0.00000	152.73291	152.73291		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		148.79820		148.79820	0.00000	148.50357	148.50357		0.00	0.00	37,645,944.60	253	18,129.00
I2050	On 05/11/2026	Bond Future	0.00		151.56657		151.56657	0.00000	151.26687	151.26687		0.00	0.00	31,071,146.85	205	205.00
I2050	On 04/02/2027	Bond Future	0.00		151.98481		151.98481	0.00000	151.67945	151.67945		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.94327		154.94327	0.00000	154.63182	154.63182		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.33954		155.33954	0.00000	155.02232	155.02232		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		136.54041		136.54041	0.00000	136.50168	136.50168		11.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.08089		139.08089	0.00000	139.04197	139.04197		10.81	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.83613		138.83613	0.00000	138.79694	138.79694		10.50	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.53844		141.53844	0.00000	141.49828	141.49828		9.90	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.24619		141.24619	0.00000	141.20538	141.20538		9.72	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		456.83300		456.83300	0.00000	456.30400	456.30400		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.42500		465.42500	0.00000	464.88700	464.88700		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.48500		474.48500	0.00000	473.93600	473.93600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.72100		483.72100	0.00000	483.16200	483.16200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.96700		492.96700	0.00000	492.39600	492.39600		0.00	0.00	0.00	0	0.00
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

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 21/12/2026	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
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		7.25491		100.87344	0.00000	7.30510	100.85573		0.34	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.71015		102.72571	0.00000	6.86539	102.70793		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		7.50386		104.48796	0.00000	7.55823	104.42293		1.18	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49574		105.77370	0.00000	7.56271	105.70394		1.07	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.40717		103.96262	0.00000	7.49427	103.88949		0.90	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.25380		105.96243	0.00000	7.37791	105.88785		0.64	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.93025		102.67663	0.00000	7.14081	102.60041		0.37	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		302.64058		302.64058	0.00000	303.33664	303.33664		0.00	0.00	82,318,237.76	272	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.27139		308.27139	0.00000	308.98121	308.98121		0.00	0.00	83,849,818.08	272	272.00
R202	On 04/02/2027	Bond Future	0.00		308.67656		308.67656	0.00000	309.40096	309.40096		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.68510		314.68510	0.00000	315.42342	315.42342		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.02693		315.02693	0.00000	315.77943	315.77943		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		7.68843		101.18906	0.00000	7.73023	101.06328		4.08	0.00	0.00	0	174,027.00
R2030	On 06/08/2026	Bond Future	7.21	Call	55.82000		0.05582	0.00000	46.55000	0.04655	55.820	3.63	0.10	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	537.61000		0.53761	0.00000	481.47000	0.48147	537.610	4.04	0.52	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	167.80000		0.16780	0.00000	202.07000	0.20207	167.800	4.47	(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.69765		103.04738	0.00000	7.74295	102.91956		3.59	0.00	0.00	0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.68410		101.02147	0.00000	7.73363	100.89136		3.34	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.67994		102.96466	0.00000	7.73455	102.83205		2.96	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.69042		100.91949	0.00000	7.75141	100.78413		2.70	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		7.98449		104.19064	0.00000	7.99514	104.14271		6.28	0.00	170,768,458.96	1,639	148,699.00
R2032	On 05/11/2026	Bond Future	0.00		8.01101		101.94448	0.00000	8.02221	101.89593		5.98	0.00	117,338,096.48	1,151	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		8.02559		103.90533	0.00000	8.03741	103.85607		5.44	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.04049		101.74331	0.00000	8.05306	101.69306		5.22	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.06566		103.68320	0.00000	8.07912	103.63175		4.79	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
R2033	On 06/08/2026	Bond Future	0.00		8.06482		113.43550	0.00000	8.08056	113.35098		6.70	0.00	453,742.00	4	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.09298		110.47685	0.00000	8.10948	110.39108		6.48	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 04/02/2027	Bond Future	0.00		8.11048		112.60185	0.00000	8.12783	112.51465			5.94	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.12848		109.72452	0.00000	8.14680	109.63563			5.79	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.15585		111.81618	0.00000	8.17529	111.72534			5.38	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		8.26983		107.62919	0.00000	8.26516	107.65809			8.35	0.00	560,425,192.33	5,207	90,894.00
R2035	On 06/08/2026	Bond Future	7.70	Call	107.65000		0.10765	0.00000	116.45000	0.11645	107.650		7.85	0.09	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	351.81000		0.35181	0.00000	370.10000	0.37010	351.810		7.96	0.23	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,182.99000		1.18299	0.00000	1,214.02000	1.21402	1,182.990		8.43	0.52	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	927.05000		0.92705	0.00000	930.39000	0.93039	927.050		8.52	(0.43)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,996.70000		2.99670	0.00000	3,031.96000	3.03196	2,996.700		9.27	0.81	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,404.61000		3.40461	0.00000	3,439.60000	3.43960	3,404.610		9.44	0.85	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,236.07000		5.23607	0.00000	5,268.92000	5.26892	5,236.070		10.19	0.94	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	66.28000		0.06628	0.00000	69.71000	0.06971	66.280		10.36	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,734.17000		5.73417	0.00000	5,766.44000	5.76644	5,734.170		10.38	0.96	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	36.55000		0.03655	0.00000	38.94000	0.03894	36.550		10.73	(0.03)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	16.34000		0.01634	0.00000	17.73000	0.01773	16.340		11.20	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	12.49000		0.01249	0.00000	13.64000	0.01364	12.490		11.36	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	12.08000		0.01208	0.00000	13.20000	0.01320	12.080		11.38	(0.01)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	3.10000		0.00310	0.00000	3.50000	0.00350	3.100		12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	2.31000		0.00231	0.00000	2.63000	0.00263	2.310		12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.30275		105.10407	0.00000	8.29784	105.13376			8.12	0.00	542,337,001.20	5,160	31,471.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,094.47000		1.09447	0.00000	1,111.87000	1.11187	1,094.470		7.82	0.35	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,606.85000		1.60685	0.00000	1,602.64000	1.60264	1,606.850		8.45	(0.41)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,970.63000		3.97063	0.00000	3,999.32000	3.99932	3,970.630		9.00	0.71	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	808.40000		0.80840	0.00000	808.44000	0.80844	808.400		9.31	(0.23)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	515.96000		0.51596	0.00000	517.12000	0.51712	515.960		9.90	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	262.77000		0.26277	0.00000	264.34000	0.26434	262.770		10.75	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.32816		107.12549	0.00000	8.32301	107.15589			7.51	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	971.24000		0.97124	0.00000	984.15000	0.98415	971.240		7.18	0.27	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,106.63000		2.10663	0.00000	2,126.36000	2.12636	2,106.630		7.46	0.46	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,851.25000		2.85125	0.00000	2,873.79000	2.87379	2,851.250		7.73	0.55	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,463.85000		1.46385	0.00000	1,459.88000	1.45988	1,463.850		8.35	(0.32)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,350.95000		1.35095	0.00000	1,347.54000	1.34754	1,350.950		8.47	(0.30)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	825.41000		0.82541	0.00000	824.41000	0.82441	825.410		9.25	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.35012		104.68103	0.00000	8.34474	104.71202			7.38	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.37978		106.67733	0.00000	8.37420	106.70865			6.94	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.55321		99.90857	0.00000	8.54868	99.93943			10.04	0.00	49,254,925.01	493	252,498.00
R2037	On 06/08/2026	Bond Future	9.30	Put	145.34000		0.14534	0.00000	150.92000	0.15092	145.340		12.00	(0.08)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,371.07000		9.37107	0.00000	9,403.31000	9.40331	9,371.070		13.85	0.99	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1.33000		0.00133	0.00000	1.54000	0.00154	1.330		15.06	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.05000		0.00005	0.00000	0.06000	0.00006	0.050		15.06	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.58794		101.74338	0.00000	8.58320	101.77510			9.46	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,329.95000		6.32995	0.00000	6,362.93000	6.36293	6,329.950		11.30	0.81	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	266.84000		0.26684	0.00000	268.78000	0.26878	266.840		12.87	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	100.96000		0.10096	0.00000	102.21000	0.10221	100.960		13.42	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.61588		99.44195	0.00000	8.61093	99.47448			9.18	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,262.16000		2.26216	0.00000	2,283.14000	2.28314	2,262.160		9.12	0.45	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	9.31	Put	1,425.39	000	1.42539	0.00000	1,422.69	000	1.42269	1,425.390	10.56	(0.27)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	886.52	000	0.88652	0.00000	886.02	000	0.88602	886.520	11.51	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.64971		101.35472	0.00000	8.64457		101.38786		8.73	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.69182		99.02807	0.00000	8.68651		99.06161		8.87	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		8.67910		119.84374	0.00000	8.67964		119.83941		9.69	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.72079		116.56162	0.00000	8.72131		116.55752		9.61	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.75592		118.80372	0.00000	8.75643		118.79978		8.82	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.79219		115.60438	0.00000	8.79273		115.60028		8.84	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.83564		117.80799	0.00000	8.83623		117.80359		8.47	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.78937		111.77975	0.00000	8.77978		111.85621		10.74	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.83214		108.85365	0.00000	8.82217		108.93187		10.60	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.86883		110.94751	0.00000	8.85849		111.02735		9.89	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.90663		108.10142	0.00000	8.89592		108.18279		9.86	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,127.22	000	4.12722	0.00000	4,176.84	000	4.17684	4,127.220	10.11	0.53	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,192.05	000	2.19205	0.00000	2,174.51	000	2.17451	2,192.050	11.30	(0.29)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.95119		110.16212	0.00000	8.94012		110.24478		9.38	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,887.65	000	3.88765	0.00000	3,933.21	000	3.93321	3,887.650	9.46	0.48	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,201.49	000	4.20149	0.00000	4,248.94	000	4.24894	4,201.490	9.54	0.51	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,900.89	000	2.90089	0.00000	2,878.35	000	2.87835	2,900.890	10.45	(0.34)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,615.27	000	2.61527	0.00000	2,595.10	000	2.59510	2,615.270	10.69	(0.31)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.86500		101.33691	0.00000	8.85038		101.45149		11.56	0.00	80,968,191.09	799	84,046.00
R2040	On 06/08/2026	Bond Future	9.20	Put	606.50	000	0.60650	0.00000	596.07	000	0.59607	606.500	12.70	(0.25)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.90526		103.19804	0.00000	8.89014		103.31490		10.97	0.00	56,346,129.84	546	546.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,104.87	000	8.10487	0.00000	8,210.56	000	8.21056	8,104.870	13.51	0.83	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	302.58	000	0.30258	0.00000	299.32	000	0.29932	302.580	15.33	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	104.13	000	0.10413	0.00000	103.26	000	0.10326	104.130	15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.94006		100.67406	0.00000	8.92440		100.79340		11.11	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,777.64	000	2.77764	0.00000	2,840.34	000	2.84034	2,777.640	10.78	0.46	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,682.70	000	1.68270	0.00000	1,658.12	000	1.65812	1,682.700	12.51	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,064.13	000	1.06413	0.00000	1,049.36	000	1.04936	1,064.130	13.58	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.98014		102.61056	0.00000	8.96395		102.73216		10.58	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.02790		100.05719	0.00000	9.01116		100.18090		10.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		8.95960		113.38805	0.00000	8.93989		113.56401		12.24	0.00	0.00	0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		9.00340		110.36556	0.00000	8.98303		110.54499		12.08	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.04176		112.48847	0.00000	9.02071		112.67152		11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.08111		109.54592	0.00000	9.05937		109.73248		11.29	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.12653		111.63404	0.00000	9.10408		111.82402		10.77	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		8.97387		98.32320	0.00000	8.94911		98.53676		13.60	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,540.05	000	1.54005	0.00000	1,465.16	000	1.46516	1,540.050	13.60	(0.47)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	801.42	000	0.80142	0.00000	762.55	000	0.76255	801.420	14.36	(0.29)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	197.13	000	0.19713	0.00000	189.92	000	0.18992	197.130	16.08	(0.09)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.01227		100.12892	0.00000	8.98676		100.34663		12.89	0.00	0.00	0	87,525.00

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	9.50	Put	1,621.80	0.0000	1.62180	0.00000	1,569.60	0.0000	1,621.800	14.12	(0.30)	(40,071,976.40)		15,000	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.04581	97.67120	0.00000	9.01951	97.89329			12.63	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.08383	99.54993	0.00000	9.05674	99.77624			12.09	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.12843	97.06351	0.00000	9.10051	97.29390			12.07	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		8.93105	102.19553	0.00000	8.91127	102.38105			14.31	0.00	7,460,273.69		73	255,303.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,497.78	0.0000	1.49778	0.00000	1,443.77	0.0000	1,497.780	14.31	(0.43)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	885.00000	0.88500	0.00000	854.89000	0.85489	885.000	14.96	(0.29)	0.00			0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	94.34000	0.09434	0.00000	93.83000	0.09383	94.340	17.85	(0.04)	0.00			0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.96837	99.63407	0.00000	8.94802	99.82320			14.15	0.00	0.00		0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		9.00152	101.55021	0.00000	8.98056	101.74326			13.29	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.03218	99.06204	0.00000	9.01065	99.25870			13.31	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.06786	100.95102	0.00000	9.04573	101.15127			12.74	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		8.86031	132.33430	0.00000	8.84557	132.51949			14.23	0.00	0.00		0	52,439.00
R2053	On 06/08/2026	Bond Future	8.10	Call	103.82000	0.10382	0.00000	120.72000	0.12072	103.820	13.92	0.05	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,221.89000	4.22189	0.00000	4,381.81000	4.38181	4,221.890	15.29	0.69	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,272.14000	1.27214	0.00000	1,246.87000	1.24687	1,272.140	15.29	(0.31)	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	315.66000	0.31566	0.00000	314.99000	0.31499	315.660	17.13	(0.09)	0.00			0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.89399	128.90339	0.00000	8.87882	129.09231			14.18	0.00	0.00		0	4,511.00
R2053	On 04/02/2027	Bond Future	0.00		8.92273	131.38292	0.00000	8.90713	131.57565			13.36	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.95187	128.04735	0.00000	8.93585	128.24368			13.86	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.98550	130.48823	0.00000	8.96904	130.68817			13.26	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		8.41032	88.20408	0.00000	8.40568	88.23154			9.63	0.00	0.00		0	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.44243	86.67271	0.00000	8.43759	86.70084			9.80	0.00	0.00		0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.46752	88.33974	0.00000	8.46246	88.36863			9.10	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,317.83000	1.31783	0.00000	1,332.88000	1.33288	1,317.830	8.62	0.35	0.00			0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,490.09000	1.49009	0.00000	1,486.29000	1.48629	1,490.090	9.88	(0.32)	0.00			0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.49330	86.88701	0.00000	8.48806	86.91638			8.93	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,140.98000	2.14098	0.00000	2,158.26000	2.15826	2,140.980	8.65	0.44	0.00			0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,413.66000	1.41366	0.00000	1,410.10000	1.41010	1,413.660	10.20	(0.27)	0.00			0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.52582	88.54391	0.00000	8.52040	88.57369			8.43	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		269.88775	269.88775	0.00000	269.77447	269.77447			0.00	0.00	0.00		0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.32785	271.32785	0.00000	271.21318	271.21318			0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.60969	276.60969	0.00000	276.49327	276.49327			0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.32758	278.32758	0.00000	278.20907	278.20907			0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.70120	283.70120	0.00000	283.57982	283.57982			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		7.84738	99.94077	0.00000	7.87340	99.84472			5.05	0.00	0.00		0	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.87186	98.22547	0.00000	7.89955	98.12793			4.74	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.88261	100.11452	0.00000	7.91225	100.01528			4.30	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.88678	98.48707	0.00000	7.91866	98.38584			4.07	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 06/05/2027	Bond Future	8.13	Call	1,981.52000	1.98152	0.00000	1,925.26000	1.92526	1,981.520	4.36	0.59	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	478.04000	0.47804	0.00000	498.52000	0.49852	478.040	5.33	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.90164	100.36563	0.00000	7.93615	100.26229		3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,668.01000	1.66801	0.00000	1,616.56000	1.61656	1,668.010	3.81	0.52	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	941.88000	0.94188	0.00000	977.11000	0.97711	941.880	4.26	(0.32)	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		8.89222	83.59058	0.00000	8.87752	83.69299		12.43	0.00	250,771.74	3	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.93243	81.82866	0.00000	8.91726	81.93317		12.79	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.96816	83.40244	0.00000	8.95251	83.50905		11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.00143	81.70722	0.00000	8.98530	81.81593		11.90	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.04044	83.26554	0.00000	9.02384	83.37610		11.36	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 :												1,992,871,811.12		32,461	1,768,998.00
Grand Total:												1,992,871,811.12		32,461	1,768,998.00