

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/07/2026

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		1,307.50300		1,307.50300	0.00000	1,307.19900	1,307.19900		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,331.72200		1,331.72200	0.00000	1,331.42200	1,331.42200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,357.10800		1,357.10800	0.00000	1,356.80700	1,356.80700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,383.12400		1,383.12400	0.00000	1,382.81600	1,382.81600		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,409.28900		1,409.28900	0.00000	1,408.96800	1,408.96800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,715.91200		1,715.91200	0.00000	1,713.77100	1,713.77100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,747.69600		1,747.69600	0.00000	1,745.52900	1,745.52900		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,781.01100		1,781.01100	0.00000	1,778.80900	1,778.80900		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,815.15400		1,815.15400	0.00000	1,812.90800	1,812.90800		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,849.49100		1,849.49100	0.00000	1,847.19300	1,847.19300		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,449.49100		1,449.49100	0.00000	1,446.78900	1,446.78900		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,476.34000		1,476.34000	0.00000	1,473.59900	1,473.59900		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,504.48200		1,504.48200	0.00000	1,501.69400	1,501.69400		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,533.32400		1,533.32400	0.00000	1,530.48100	1,530.48100		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,562.32900		1,562.32900	0.00000	1,559.42600	1,559.42600		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.63515	97.11688		0.00000	8.65103	97.03708		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.68417	95.12743		0.00000	8.70075	95.04641		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.73009	96.96386		0.00000	8.74748	96.88135		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.77317	95.04880		0.00000	8.79144	94.96468		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.82392	96.88441		0.00000	8.84319	96.79850		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		9.17927	96.91641		0.00000	9.22033	96.59297		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.22556	94.45240		0.00000	9.26788	94.12321		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.26831	96.27601		0.00000	9.31195	95.94058		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.31205	93.87881		0.00000	9.35711	93.53681		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.35990	95.69088		0.00000	9.40645	95.34207		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		1,422.85300	1,422.85300		0.00000	1,420.17400	1,420.17400		0.00	0.00	0.00	0	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,449.20900	1,449.20900		0.00000	1,446.49100	1,446.49100		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,476.83400	1,476.83400		0.00000	1,474.07000	1,474.07000		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,505.14500	1,505.14500		0.00000	1,502.32700	1,502.32700		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,533.61800	1,533.61800		0.00000	1,530.73900	1,530.73900		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		152.07338	152.07338		0.00000	151.93437	151.93437		0.00	0.00	1,216,587.04	8	8,421.00
I2029	On 05/11/2026	Bond Future	0.00		153.39436	153.39436		0.00000	153.25310	153.25310		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.35522	156.35522		0.00000	156.21141	156.21141		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.84895	157.84895		0.00000	157.70209	157.70209		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.90010	160.90010		0.00000	160.75011	160.75011		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		117.56774	117.56774		0.00000	117.43824	117.43824		2.38	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 05/11/2026	Bond Future	0.00		119.75139		119.75139	0.00000	119.61980	119.61980		2.15	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.55696		119.55696	0.00000	119.42271	119.42271		2.03	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.87584		121.87584	0.00000	121.73890	121.73890		1.85	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.66376		121.66376	0.00000	121.52351	121.52351		1.77	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		148.09046		148.09046	0.00000	147.59985	147.59985		0.00	0.00	0.00	0	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.23411		149.23411	0.00000	148.73476	148.73476		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		152.11463		152.11463	0.00000	151.60586	151.60586		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.42056		153.42056	0.00000	152.90162	152.90162		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.38620		156.38620	0.00000	155.85699	155.85699		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		162.58777		162.58777	0.00000	163.59024	163.59024		0.00	0.00	0.00	0	3,987.00
I2038	On 05/11/2026	Bond Future	0.00		165.60758		165.60758	0.00000	166.62911	166.62911		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.52893		166.52893	0.00000	167.57028	167.57028		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.75895		169.75895	0.00000	170.82040	170.82040		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.70937		170.70937	0.00000	171.79054	171.79054		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		125.73675		125.73675	0.00000	125.91752	125.91752		7.26	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.07218		128.07218	0.00000	128.25650	128.25650		6.85	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.59234		127.59234	0.00000	127.78018	127.78018		6.67	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		130.06706		130.06706	0.00000	130.25836	130.25836		6.35	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.55621		129.55621	0.00000	129.75055	129.75055		6.28	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		146.05097		146.05097	0.00000	146.00969	146.00969		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.40098		146.40098	0.00000	146.35951	146.35951		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.22714		149.22714	0.00000	149.18471	149.18471		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.70309		149.70309	0.00000	149.65955	149.65955		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.59611		152.59611	0.00000	152.55150	152.55150		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		148.50006		148.50006	0.00000	148.83791	148.83791		0.00	0.00	0.00	0	18,129.00
I2050	On 05/11/2026	Bond Future	0.00		151.25832		151.25832	0.00000	151.60250	151.60250		0.00	0.00	0.00	0	205.00
I2050	On 04/02/2027	Bond Future	0.00		151.64583		151.64583	0.00000	151.99687	151.99687		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.58720		154.58720	0.00000	154.94495	154.94495		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.98007		154.98007	0.00000	155.34420	155.34420		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		137.43894		137.43894	0.00000	137.40031	137.40031		10.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.99160		139.99160	0.00000	139.95260	139.95260		9.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.74185		139.74185	0.00000	139.70186	139.70186		9.63	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.45245		142.45245	0.00000	142.41139	142.41139		9.22	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		142.18105		142.18105	0.00000	142.13849	142.13849		9.11	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		456.79400		456.79400	0.00000	456.94200	456.94200		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.36800		465.36800	0.00000	465.52200	465.52200		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.34900		474.34900	0.00000	474.50800	474.50800		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.55100		483.55100	0.00000	483.71200	483.71200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.80400		492.80400	0.00000	492.96600	492.96600		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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		7.20995		100.88931	0.00000	7.23426	100.88073		0.32	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.59810		102.73855	0.00000	6.67209	102.73007		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		7.46114		104.53909	0.00000	7.49376	104.50005		1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.44615		105.82540	0.00000	7.48622	105.78362		1.02	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.36308		103.99967	0.00000	7.41517	103.95590		0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.20291		105.99304	0.00000	7.27714	105.94840		0.64	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.83741		102.71027	0.00000	6.96351	102.66458		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		302.80607		302.80607	0.00000	303.11126	303.11126		0.00	0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.43007		308.43007	0.00000	308.74162	308.74162		0.00	0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.78860		308.78860	0.00000	309.10626	309.10626		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.77805		314.77805	0.00000	315.10158	315.10158		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.12842		315.12842	0.00000	315.45698	315.45698		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		7.63129		101.36132	0.00000	7.63685	101.34454		3.88	0.00	149,305,224.36	1,473	132,334.00
R2030	On 06/08/2026	Bond Future	7.21	Call	51.89000		0.05189	0.00000	59.12000	0.05912	51.890	3.45	0.11	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	580.12000		0.58012	0.00000	591.31000	0.59131	580.120	3.84	0.59	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	100.32000		0.10032	0.00000	117.47000	0.11747	100.320	4.28	(0.15)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.63679		103.21943	0.00000	7.64273	103.20262		3.36	0.00	20,643,886.00	200	67,303.00
R2030	On 04/02/2027	Bond Future	0.00		7.62389		101.17991	0.00000	7.63035	101.16290		3.14	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.61641		103.11921	0.00000	7.62354	103.10185		2.81	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.61858		101.07924	0.00000	7.62661	101.06137		2.58	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		7.91761		104.49226	0.00000	7.92310	104.46746		6.30	0.00	216,298,978.20	2,070	109,773.00
R2032	On 05/11/2026	Bond Future	0.00		7.94108		102.24825	0.00000	7.94682	102.22328		5.65	0.00	15,337,237.50	150	88,880.00
R2032	On 04/02/2027	Bond Future	0.00		7.95550		104.19805	0.00000	7.96156	104.17270		5.09	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.96777		102.03464	0.00000	7.97422	102.00876		4.88	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		7.98756		103.98238	0.00000	7.99448	103.95583		4.50	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		7.99801		113.79515	0.00000	8.00350	113.76554		6.72	0.00	0.00	0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.02340		110.83944	0.00000	8.02913	110.80952		6.12	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		8.04078		112.95306	0.00000	8.04678	112.92277			5.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.05646		110.07486	0.00000	8.06280	110.04396			5.41	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.07909		112.17581	0.00000	8.08585	112.14408			5.21	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		8.18287		108.16909	0.00000	8.19850	108.07178			8.34	0.00	108,169,090.00	1,000	64,997.00
R2035	On 06/08/2026	Bond Future	7.70	Call	143.44000		0.14344	0.00000	155.54000	0.15554	143.440	7.99	0.12	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	446.09000		0.44609	0.00000	458.88000	0.45888	446.090	8.01	0.29	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,420.33000		1.42033	0.00000	1,411.01000	1.41101	1,420.330	8.41	0.60	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	648.38000		0.64838	0.00000	731.19000	0.73119	648.380	8.51	(0.35)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,408.07000		3.40807	0.00000	3,354.52000	3.35452	3,408.070	9.26	0.87	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,839.03000		3.83903	0.00000	3,778.59000	3.77859	3,839.030	9.44	0.90	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,733.62000		5.73362	0.00000	5,652.67000	5.65267	5,733.620	10.22	0.97	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	32.52000		0.03252	0.00000	45.83000	0.04583	32.520	10.41	(0.03)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,241.26000		6.24126	0.00000	6,156.92000	6.15692	6,241.260	10.43	0.98	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	16.97000		0.01697	0.00000	25.19000	0.02519	16.970	10.81	(0.01)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	7.15000		0.00715	0.00000	11.38000	0.01138	7.150	11.34	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	5.38000		0.00538	0.00000	8.76000	0.00876	5.380	11.51	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	5.19000		0.00519	0.00000	8.48000	0.00848	5.190	11.53	0.00	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1.25000		0.00125	0.00000	2.30000	0.00230	1.250	12.44	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.92000		0.00092	0.00000	1.74000	0.00174	0.920	12.63	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.21269		105.65038	0.00000	8.22893	105.55159		7.65	0.00	36,977,633.00		350	61,003.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,164.59000		1.16459	0.00000	1,148.35000	1.14835	1,164.590	7.39	0.38	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,249.88000		1.24988	0.00000	1,308.85000	1.30885	1,249.880	7.97	(0.37)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,249.27000		4.24927	0.00000	4,194.49000	4.19449	4,249.270	8.52	0.76	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	582.24000		0.58224	0.00000	619.66000	0.61966	582.240	8.84	(0.19)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	356.43000		0.35643	0.00000	383.33000	0.38333	356.430	9.44	(0.12)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	173.19000		0.17319	0.00000	189.17000	0.18917	173.190	10.34	(0.06)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.23705		107.66490	0.00000	8.25399	107.56433		7.01	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	995.21000		0.99521	0.00000	979.50000	0.97950	995.210	6.78	0.29	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,180.54000		2.18054	0.00000	2,147.11000	2.14711	2,180.540	6.97	0.50	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,970.72000		2.97072	0.00000	2,928.30000	2.92830	2,970.720	7.23	0.59	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,137.74000		1.13774	0.00000	1,181.17000	1.18117	1,137.740	7.84	(0.28)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,042.38000		1.04238	0.00000	1,083.37000	1.08337	1,042.380	7.97	(0.26)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	612.68000		0.61268	0.00000	641.04000	0.64104	612.680	8.77	(0.16)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.25623		105.22368	0.00000	8.27392	105.12116		6.89	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.28115		107.23268	0.00000	8.29969	107.12799		6.51	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		8.46107		100.53869	0.00000	8.48187	100.39598		10.05	0.00	248,230,025.61		2,469	234,178.00
R2037	On 06/08/2026	Bond Future	9.30	Put	77.07000		0.07707	0.00000	104.53000	0.10453	77.070	12.06	(0.05)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,992.38000		9.99238	0.00000	9,853.90000	9.85390	9,992.380	14.01	1.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.44000		0.00044	0.00000	0.92000	0.00092	0.440	15.29	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.01000		0.00001	0.00000	0.03000	0.00003	0.010	15.29	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.49294		102.38174	0.00000	8.51445	102.23673		8.91	0.00	87,024,479.00		850	30,080.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,756.70000		6.75670	0.00000	6,652.17000	6.65217	6,756.700	10.78	0.85	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	174.61000		0.17461	0.00000	193.06000	0.19306	174.610	12.39	(0.05)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	60.39000		0.06039	0.00000	68.46000	0.06846	60.390	12.96	(0.02)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.51981		100.07581	0.00000	8.54212	99.92814		8.58	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,351.25000		2.35125	0.00000	2,299.12000	2.29912	2,351.250	8.53	0.48	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	1,094.54	000	1.09454	0.00000	1,146.52	000	1.14652	1,094.540	9.97	(0.24)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	658.33	000	0.65833	0.00000	694.12	000	0.69412	658.330	10.95	(0.15)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.55099		101.99391	0.00000	8.57416		101.84341		8.43	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.58875		99.68174	0.00000	8.61289		99.52814		8.32	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		8.57683		120.66765	0.00000	8.60776		120.41762		9.71	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.61524		117.39668	0.00000	8.64727		117.14240		9.05	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.64888		119.63543	0.00000	8.68210		119.37642		8.38	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.68211		116.44402	0.00000	8.71660		116.18004		8.28	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.72088		118.66642	0.00000	8.75675		118.39716		8.02	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		8.68716		112.59856	0.00000	8.72314		112.30934		10.71	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.72682		109.68393	0.00000	8.76402		109.38965		9.96	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.76212		111.77551	0.00000	8.80062		111.47575		9.22	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.79707		108.93783	0.00000	8.83695		108.63234		9.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,287.58	000	4.28758	0.00000	4,135.61	000	4.13561	4,287.580	9.42	0.56	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,711.36	000	1.71136	0.00000	1,808.16	000	1.80816	1,711.360	10.62	(0.26)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.83727		111.01704	0.00000	8.87864		110.70549		9.03	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,013.60	000	4.01360	0.00000	3,870.99	000	3.87099	4,013.600	8.85	0.51	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,344.43	000	4.34443	0.00000	4,194.60	000	4.19460	4,344.430	8.93	0.54	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,334.92	000	2.33492	0.00000	2,446.86	000	2.44686	2,334.920	9.80	(0.31)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,090.68	000	2.09068	0.00000	2,193.13	000	2.19313	2,090.680	10.05	(0.28)	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		8.74755		102.26256	0.00000	8.78355		101.97757		11.56	0.00	233,363,161.92	2,282	84,590.00
R2040	On 06/08/2026	Bond Future	9.20	Put	345.19	000	0.34519	0.00000	444.82	000	0.44482	345.190	12.69	(0.17)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.78444		104.13720	0.00000	8.82157		103.84728		10.74	0.00	0.00	0	2,380.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,793.63	000	8.79363	0.00000	8,561.50	000	8.56150	8,793.630	12.90	0.88	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	178.04	000	0.17804	0.00000	203.61	000	0.20361	178.040	14.59	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	66.83	000	0.06683	0.00000	78.39	000	0.07839	66.830	15.31	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.81738		101.61428	0.00000	8.85574		101.31897		10.37	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,974.52	000	2.97452	0.00000	2,850.69	000	2.85069	2,974.520	10.05	0.50	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,246.65	000	1.24665	0.00000	1,334.37	000	1.33437	1,246.650	11.79	(0.23)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	765.73	000	0.76573	0.00000	825.24	000	0.82524	765.730	12.92	(0.14)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.85421		103.56183	0.00000	8.89388		103.26082		9.86	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.89717		101.02898	0.00000	8.93828		100.72197		9.82	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		8.83722		114.48730	0.00000	8.87822		114.11724		12.22	0.00	0.00	0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		8.87753		111.48124	0.00000	8.91981		111.10463		11.37	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		8.91391		113.60717	0.00000	8.95755		113.22344		10.54	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.94997		110.67843	0.00000	8.99503		110.28736		10.53	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		8.99070		112.79089	0.00000	9.03728		112.39216		10.07	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		8.85156		99.38495	0.00000	8.89760		98.98328		13.60	0.00	271,519,683.40	2,732	47,123.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,001.58	000	1.00158	0.00000	1,227.31	000	1.22731	1,001.580	13.60	(0.36)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	464.08	000	0.46408	0.00000	608.11	000	0.60811	464.080	14.35	(0.20)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	93.24	000	0.09324	0.00000	140.44	000	0.14044	93.240	16.15	(0.05)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.88678		101.20690	0.00000	8.93412		100.79817		12.13	0.00	0.00	0	92,716.00

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	1,143.88	000	1.14388	0.00000	1,275.69	000	1.27569	1,143.880	13.36	(0.24)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		8.91850		98.75332	0.00000	8.96725		98.33685		11.78	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.95348		100.64604	0.00000	9.00369		100.22167		11.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		8.99370		98.18279	0.00000	9.04552		97.75004		11.29	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		8.81913		103.25261	0.00000	8.85493		102.91254		14.27	0.00	63,810,112.98	618	98,571.00
R2048	On 06/08/2026	Bond Future	9.00	Put	982.56	000	0.98256	0.00000	1,178.58	000	1.17858	982.560	14.27	(0.34)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	531.60	000	0.53160	0.00000	670.12	000	0.67012	531.600	14.93	(0.21)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	42.16	000	0.04216	0.00000	65.55	000	0.06555	42.160	17.95	(0.02)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.85371		100.70722	0.00000	8.89047		100.36117		13.31	0.00	62,438,476.40	620	196,214.00
R2048	On 04/02/2027	Bond Future	0.00		8.88539		102.62739	0.00000	8.92317		102.27492		12.39	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.91358		100.15315	0.00000	8.95241		99.79382		12.40	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		8.94562		102.06528	0.00000	8.98557		101.69893		11.90	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		8.73834		133.88029	0.00000	8.78422		133.29512		14.19	0.00	0.00	0	8,037.00
R2053	On 06/08/2026	Bond Future	8.10	Call	164.89	000	0.16489	0.00000	159.72	000	0.15972	164.890	14.21	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	5,236.07	000	5.23607	0.00000	4,873.51	000	4.87351	5,236.070	15.23	0.79	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	740.33	000	0.74033	0.00000	962.94	000	0.96294	740.330	15.23	(0.21)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	148.30	000	0.14830	0.00000	221.87	000	0.22187	148.300	17.13	(0.05)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.76905		130.47341	0.00000	8.81614		129.87790		13.86	0.00	0.00	0	48,252.00
R2053	On 04/02/2027	Bond Future	0.00		8.79611		132.96147	0.00000	8.84447		132.35474		12.89	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.82251		129.64722	0.00000	8.87219		129.02885		12.90	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.85228		132.12171	0.00000	8.90335		131.49139		12.38	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		8.32856		88.68949	0.00000	8.34418		88.59649		10.12	0.00	4,434,474.50	50	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.35818		87.16411	0.00000	8.37432		87.06970		9.24	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.38261		88.82620	0.00000	8.39934		88.73008		8.51	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,335.75	000	1.33575	0.00000	1,315.20	000	1.31520	1,335.750	8.09	0.37	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,180.43	000	1.18043	0.00000	1,223.60	000	1.22360	1,180.430	9.30	(0.29)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.40620		87.37685	0.00000	8.42358		87.27883		8.33	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,163.48	000	2.16348	0.00000	2,131.23	000	2.13123	2,163.480	8.08	0.46	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,126.23	000	1.12623	0.00000	1,161.64	000	1.16164	1,126.230	9.63	(0.24)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.43494		89.04503	0.00000	8.45303		88.94499		7.90	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		269.97560		269.97560	0.00000	269.97478		269.97478		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.40859		271.40859	0.00000	271.40838		271.40838		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.64750		276.64750	0.00000	276.64758		276.64758		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.34740		278.34740	0.00000	278.34693		278.34693		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.72714		283.72714	0.00000	283.72617		283.72617		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		7.78556		100.16943	0.00000	7.79101		100.14925		4.93	0.00	1,101,863.73	11	55,975.00
R213	On 05/11/2026	Bond Future	0.00		7.80680		98.45512	0.00000	7.81254		98.43483		4.70	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.81767		100.33237	0.00000	7.82379		100.31182		4.24	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.81911		98.70239	0.00000	7.82570		98.68139		4.01	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	2,016.99000	2.01699	0.00000	2,011.16000	2.01116	2,016.990	4.12	0.61	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	382.23000	0.38223	0.00000	390.96000	0.39096	382.230	5.10	(0.16)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.82779	100.58722	0.00000	7.83497	100.56565		3.65	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,698.58000	1.69858	0.00000	1,692.52000	1.69252	1,698.580	3.62	0.55	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	792.77000	0.79277	0.00000	804.60000	0.80460	792.770	4.06	(0.29)	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		8.77512	84.41136	0.00000	8.81603	84.12330		13.02	0.00	3,545,277.12	42	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.81223	82.66186	0.00000	8.85433	82.36868		12.04	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.84626	84.23800	0.00000	8.88963	83.93936		11.17	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.87668	82.55328	0.00000	8.92135	82.24893		11.11	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.91154	84.12955	0.00000	8.95762	83.81922		10.63	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 :											1,523,416,190.76		14,925 1,796,802.00		
Grand Total:											1,523,416,190.76		14,925 1,796,802.00		