

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2026

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		1,291.94700		1,291.94700	0.00000	1,296.63000	1,296.63000		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,315.78000		1,315.78000	0.00000	1,320.62500	1,320.62500		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,340.70300		1,340.70300	0.00000	1,345.69900	1,345.69900		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,366.36400		1,366.36400	0.00000	1,371.47800	1,371.47800		0.00		0.00	0	0.00	
AL37	On 05/08/2027	Index Future	0.00		1,392.43800		1,392.43800	0.00000	1,397.54600	1,397.54600		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,679.73800		1,679.73800	0.00000	1,690.99000	1,690.99000		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,710.72600		1,710.72600	0.00000	1,722.28200	1,722.28200		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,743.12900		1,743.12900	0.00000	1,754.98200	1,754.98200		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,776.49300		1,776.49300	0.00000	1,788.60100	1,788.60100		0.00		0.00	0	0.00	
AL7T	On 05/08/2027	Index Future	0.00		1,810.39300		1,810.39300	0.00000	1,822.59800	1,822.59800		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,418.08100		1,418.08100	0.00000	1,427.30100	1,427.30100		0.00		0.00	0	73.00	
ALBI	On 05/11/2026	Index Future	0.00		1,444.24200		1,444.24200	0.00000	1,453.71400	1,453.71400		0.00		0.00	0	0.00	
ALBI	On 04/02/2027	Index Future	0.00		1,471.59700		1,471.59700	0.00000	1,481.31400	1,481.31400		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,499.76400		1,499.76400	0.00000	1,509.69100	1,509.69100		0.00		0.00	0	0.00	
ALBI	On 05/08/2027	Index Future	0.00		1,528.38400		1,528.38400	0.00000	1,538.38700	1,538.38700		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		8.97526		95.42606	0.00000	8.86562	95.96694		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.04211		93.39746	0.00000	8.92605	93.95401		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.10845		95.18888	0.00000	8.98564	95.76041		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.17128		93.23686	0.00000	9.04189	93.82097		0.00		0.00	0	0.00	
ES33	On 05/08/2027	Bond Future	0.00		9.23926		95.05412	0.00000	9.10470	95.64222		0.00		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		9.53898		94.13701	0.00000	9.43441	94.93252		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.59778		91.61366	0.00000	9.48908	92.42959		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.65398		93.37102	0.00000	9.54120	94.20682		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		9.71071		90.91487	0.00000	9.59399	91.76838		0.00		0.00	0	0.00	
ES42	On 05/08/2027	Bond Future	0.00		9.76936		92.68618	0.00000	9.64979	93.54896		0.00		0.00	0	0.00	
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
GOVI	On 06/08/2026	GOVI	0.00		1,391.29000		1,391.29000	0.00000	1,400.52000	1,400.52000		0.00		0.00	13,912,900.00	1	615.00
GOVI	On 05/11/2026	GOVI	0.00		1,416.95700		1,416.95700	0.00000	1,426.43700	1,426.43700		0.00		0.00	0	119.00	
GOVI	On 04/02/2027	GOVI	0.00		1,443.79500		1,443.79500	0.00000	1,453.52000	1,453.52000		0.00		0.00	0	0.00	
GOVI	On 06/05/2027	GOVI	0.00		1,471.43000		1,471.43000	0.00000	1,481.36400	1,481.36400		0.00		0.00	0	0.00	
GOVI	On 05/08/2027	GOVI	0.00		1,499.50900		1,499.50900	0.00000	1,509.52100	1,509.52100		0.00		0.00	0	0.00	
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		151.86834		151.86834	0.00000	151.82180	151.82180		0.00		0.00	0	5,449.00	
I2029	On 05/11/2026	Bond Future	0.00		153.17344		153.17344	0.00000	153.13496	153.13496		0.00		0.00	0	7,709.00	
I2029	On 04/02/2027	Bond Future	0.00		156.11123		156.11123	0.00000	156.07898	156.07898		0.00		0.00	0	0.00	
I2029	On 06/05/2027	Bond Future	0.00		157.59820		157.59820	0.00000	157.56736	157.56736		0.00		0.00	0	0.00	
I2029	On 05/08/2027	Bond Future	0.00		160.67176		160.67176	0.00000	160.62831	160.62831		0.00		0.00	0	0.00	
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
I2031	On 06/08/2026	Bond Future	0.00		116.91297		116.91297	0.00000	117.16385	117.16385		2.41		0.00	0	4,822.00	

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		119.07483		119.07483	0.00000	119.33729	119.33729		2.27	0.00	0.00	0 11,708.00
I2031	On 04/02/2027	Bond Future	0.00		118.85511		118.85511	0.00000	119.12750	119.12750		2.08	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.15711		121.15711	0.00000	121.43665	121.43665		1.95	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		120.95876		120.95876	0.00000	121.23336	121.23336		1.86	0.00	0.00	0 0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		147.55723		147.55723	0.00000	147.59879	147.59879		0.00	0.00	0.00	0 11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.67888		148.67888	0.00000	148.73000	148.73000		0.00	0.00	0.00	0 13,095.00
I2033	On 04/02/2027	Bond Future	0.00		151.53052		151.53052	0.00000	151.58932	151.58932		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		152.82283		152.82283	0.00000	152.88479	152.88479		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		155.80333		155.80333	0.00000	155.85490	155.85490		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		161.28857		161.28857	0.00000	162.19110	162.19110		0.00	0.00	0.00	0 2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.27106		164.27106	0.00000	165.19987	165.19987		0.00	0.00	0.00	0 1,585.00
I2038	On 04/02/2027	Bond Future	0.00		165.14866		165.14866	0.00000	166.10237	166.10237		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		168.34740		168.34740	0.00000	169.32216	169.32216		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		169.30554		169.30554	0.00000	170.28542	170.28542		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		124.42837		124.42837	0.00000	125.74575	125.74575		7.09	0.00	0.00	0 3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.72915		126.72915	0.00000	128.07841	128.07841		6.68	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		126.21084		126.21084	0.00000	127.59106	127.59106		6.54	0.00	0.00	0 3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.65524		128.65524	0.00000	130.06423	130.06423		6.27	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		128.14730		128.14730	0.00000	129.57249	129.57249		6.20	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		144.05456		144.05456	0.00000	144.00753	144.00753		0.00	0.00	0.00	0 4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.35637		144.35637	0.00000	144.31703	144.31703		0.00	0.00	0.00	0 14,512.00
I2046	On 04/02/2027	Bond Future	0.00		147.12509		147.12509	0.00000	147.09145	147.09145		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		147.56002		147.56002	0.00000	147.52739	147.52739		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		150.43730		150.43730	0.00000	150.39267	150.39267		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		145.80403		145.80403	0.00000	145.26591	145.26591		0.00	0.00	0.00	0 1,955.00
I2050	On 05/11/2026	Bond Future	0.00		148.50007		148.50007	0.00000	147.96082	147.96082		0.00	0.00	0.00	0 16,377.00
I2050	On 04/02/2027	Bond Future	0.00		148.81836		148.81836	0.00000	148.27510	148.27510		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		151.70075		151.70075	0.00000	151.14913	151.14913		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		152.07046		152.07046	0.00000	151.49545	151.49545		0.00	0.00	0.00	0 0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		134.35584		134.35584	0.00000	134.31279	134.31279		10.42	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		136.84013		136.84013	0.00000	136.80436	136.80436		9.86	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		136.51560		136.51560	0.00000	136.48461	136.48461		9.67	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		139.15963		139.15963	0.00000	139.13036	139.13036		9.32	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		138.85666		138.85666	0.00000	138.81474	138.81474		9.25	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		452.68600		452.68600	0.00000	452.87400	452.87400		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		461.14900		461.14900	0.00000	461.36600	461.36600		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		469.99300		469.99300	0.00000	470.23600	470.23600		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		479.09700		479.09700	0.00000	479.35200	479.35200		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		488.34500		488.34500	0.00000	488.56800	488.56800		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		7.32507		100.84869	0.00000	7.30239	100.85669			0.31	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.03238		102.68882	0.00000	6.90867	102.70298			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		7.54713		104.43620	0.00000	7.49881	104.49400			1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56059		105.70614	0.00000	7.49500	105.77447			1.01	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.52790		103.86127	0.00000	7.43668	103.93783			0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.44263		105.84900	0.00000	7.30993	105.92869			0.59	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.19183		102.58196	0.00000	6.98999	102.65499			0.35	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		301.78774		301.78774	0.00000	301.69012	301.69012			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.36817		307.36817	0.00000	307.28665	307.28665			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.67264		307.67264	0.00000	307.60245	307.60245			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.63169		313.63169	0.00000	313.56534	313.56534			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.02696		314.02696	0.00000	313.93321	313.93321			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		7.93028		100.46395	0.00000	7.83551	100.74732			3.77	0.00	0.00	0	47,157.00
R2030	On 06/08/2026	Bond Future	7.21	Call	1.12000		0.00112	0.00000	3.85000	0.00385	1.120		3.49	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	115.76000		0.11576	0.00000	204.82000	0.20482	115.760		3.74	0.23	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	225.71000		0.22571	0.00000	151.83000	0.15183	225.710		4.15	(0.34)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.96458		102.29705	0.00000	7.85950	102.59160			3.30	0.00	0.00	0	135,788.00
R2030	On 04/02/2027	Bond Future	0.00		7.98770		100.22722	0.00000	7.87085	100.53199			3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.01876		102.14539	0.00000	7.88923	102.45761			2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.05906		100.10479	0.00000	7.91821	100.41508			2.55	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		8.25102		102.99957	0.00000	8.15632	103.42077			6.20	0.00	0.00	0	59,224.00
R2032	On 05/11/2026	Bond Future	0.00		8.29562		100.71967	0.00000	8.19403	101.15475			5.88	0.00	0.00	0	168,363.00
R2032	On 04/02/2027	Bond Future	0.00		8.33448		102.62764	0.00000	8.22564	103.07556			5.28	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	458.77000		0.45877	0.00000	546.55000	0.54655	458.770		5.02	0.21	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,104.61000		1.10461	0.00000	1,297.74000	1.29774	1,104.610		5.14	0.40	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,590.17000		1.59017	0.00000	1,392.57000	1.39257	1,590.170		5.39	(0.48)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.37124		100.43123	0.00000	8.25515	100.88936			5.04	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	614.42000		0.61442	0.00000	713.75000	0.71375	614.420		4.84	0.24	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 06/05/2027	Bond Future	8.08	Call	1,262.23	000	1.26223	0.00000	1,459.62	000	1.45962	1,262.230	4.93	0.41	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,687.61	000	1.68761	0.00000	1,493.34	000	1.49334	1,687.610	5.23	(0.46)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.41286		102.36626	0.00000	8.29121		102.82526		4.64	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		8.34112		111.96386	0.00000	8.23631		112.51913		7.01	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.38622		108.96527	0.00000	8.27462		109.53740		6.41	0.00	0.00	0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.42604		111.02950	0.00000	8.30737		111.61742		5.79	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.46394		108.11128	0.00000	8.33824		108.71222		5.62	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.50610		110.19406	0.00000	8.37492		110.79800		5.23	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		8.52549		106.06267	0.00000	8.42071		106.70097		8.62	0.00	0.00	0	17,056.00
R2035	On 06/08/2026	Bond Future	7.70	Call	4.76000		0.00476	0.00000	12.50000		0.01250	4.760	8.27	0.01	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	33.08000		0.03308	0.00000	75.70000		0.07570	33.080	8.09	0.04	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,519.93	000	1.51993	0.00000	1,131.93	000	1.13193	1,519.930	8.37	(0.70)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,555.41	000	1.55541	0.00000	2,051.56	000	2.05156	1,555.410	9.05	0.69	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,660.99	000	3.66099	0.00000	4,272.70	000	4.27270	3,660.990	10.01	0.93	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	53.79000		0.05379	0.00000	35.18000		0.03518	53.790	10.20	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,154.88	000	4.15488	0.00000	4,775.37	000	4.77537	4,154.880	10.22	0.95	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	7.42000		0.00742	0.00000	4.94000		0.00494	7.420	11.15	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	4.98000		0.00498	0.00000	3.39000		0.00339	4.980	11.31	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	4.73000		0.00473	0.00000	3.23000		0.00323	4.730	11.33	(0.01)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.60000		0.00060	0.00000	0.47000		0.00047	0.600	12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.38000		0.00038	0.00000	0.31000		0.00031	0.380	12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.57133		103.49662	0.00000	8.46103		104.15284		7.95	0.00	620,979.72	6	97,200.00
R2035	On 05/11/2026	Bond Future	7.97	Call	494.65	000	0.49465	0.00000	639.95	000	0.63995	494.650	7.53	0.21	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,124.58	000	2.12458	0.00000	1,796.12	000	1.79612	2,124.580	7.92	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,655.43	000	2.65543	0.00000	3,091.14	000	3.09114	2,655.430	8.44	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,020.12	000	1.02012	0.00000	844.38	000	0.84438	1,020.120	8.75	(0.31)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	628.40	000	0.62840	0.00000	512.55	000	0.51255	628.400	9.38	(0.20)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	301.35	000	0.30135	0.00000	244.92	000	0.24492	301.350	10.29	(0.10)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.61389		105.45705	0.00000	8.49784		106.13049		7.24	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	504.91	000	0.50491	0.00000	606.87	000	0.60687	504.910	7.04	0.17	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	666.10	000	0.66610	0.00000	803.75	000	0.80375	666.100	6.96	0.22	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,203.75	000	1.20375	0.00000	1,448.43	000	1.44843	1,203.750	6.98	0.34	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,576.42	000	1.57642	0.00000	1,872.28	000	1.87228	1,576.420	7.11	0.41	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,761.45	000	1.76145	0.00000	2,079.69	000	2.07969	1,761.450	7.17	0.44	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,178.35	000	2.17835	0.00000	1,891.09	000	1.89109	2,178.350	7.48	(0.47)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,791.10	000	1.79110	0.00000	1,550.38	000	1.55038	1,791.100	7.74	(0.40)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,642.54	000	1.64254	0.00000	1,421.70	000	1.42170	1,642.540	7.86	(0.37)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	975.07	000	0.97507	0.00000	835.60	000	0.83560	975.070	8.69	(0.24)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.65025		102.97059	0.00000	8.52875		103.65861		7.10	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	914.04	000	0.91404	0.00000	1,071.13	000	1.07113	914.040	6.87	0.25	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,846.69	000	1.84669	0.00000	2,150.47	000	2.15047	1,846.690	6.98	0.41	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,376.20	000	2.37620	0.00000	2,096.49	000	2.09649	2,376.200	7.43	(0.44)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.69007		104.95485	0.00000	8.56441		105.64794		6.69	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		8.80159		98.23599	0.00000	8.69188		98.97013		10.37	0.00	0.00	0	166,904.00
R2037	On 06/08/2026	Bond Future	9.30	Put	144.55	000	0.14455	0.00000	94.04	000	0.09404	144.550	11.79	(0.11)	0.00	0	8,000.00

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 06/08/2026	Bond Future	10.02	Call	7,688.86	000	7.68886	0.00000	8,421.15	000	8.42115	7,688.860	13.77	0.99	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.22	000	0.00022	0.00000	0.11	000	0.00011	0.220	15.50	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		15.63	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.84	720	100.02849	0.00000	8.73	256	100.78191		9.26	0.00	16,304,643.87	163	174,319.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,761.38	000	4.76138	0.00000	5,358.55	000	5.35855	4,761.380	10.69	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	291.87	000	0.29187	0.00000	237.11	000	0.23711	291.870	12.34	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	124.21	000	0.12421	0.00000	80.83	000	0.08083	124.210	13.43	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.88	955	97.66518	0.00000	8.76	980	98.43743		8.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,311.62	000	1.31162	0.00000	1,588.04	000	1.58804	1,311.620	8.54	0.33	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,685.35	000	1.68535	0.00000	1,456.45	000	1.45645	1,685.350	9.84	(0.34)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,019.44	000	1.01944	0.00000	872.17	000	0.87217	1,019.440	10.86	(0.22)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.93	551	99.53432	0.00000	8.81	084	100.32294		8.37	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.98	606	97.19271	0.00000	8.85	755	97.98876		8.29	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		8.92	774	117.87398	0.00000	8.81	803	118.73734		9.96	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.98	047	114.54214	0.00000	8.86	575	115.42821		9.36	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		9.02	991	116.71196	0.00000	8.91	010	117.62013		8.42	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.07	826	113.46125	0.00000	8.95	355	114.38869		8.44	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.12	985	115.64697	0.00000	9.00	144	116.58319		8.11	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		9.03	781	109.82502	0.00000	8.92	308	110.72152		11.03	0.00	215,696,339.28	1,964	6,247.00
R2039	On 05/11/2026	Bond Future	0.00		9.09	097	106.85042	0.00000	8.97	133	107.76986		10.33	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		9.14	108	108.87452	0.00000	9.01	648	109.81628		9.49	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.19	016	105.97815	0.00000	9.06	079	106.93965		9.43	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,722.64	000	2.72264	0.00000	3,174.48	000	3.17448	2,722.640	9.37	0.43	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,499.18	000	2.49918	0.00000	2,202.78	000	2.20278	2,499.180	10.49	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.24	228	108.01982	0.00000	9.10	925	108.99141		8.99	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,598.89	000	2.59889	0.00000	3,000.51	000	3.00051	2,598.890	8.85	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,848.61	000	2.84861	0.00000	3,277.69	000	3.27769	2,848.610	8.91	0.42	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,293.88	000	3.29388	0.00000	2,940.93	000	2.94093	3,293.880	9.70	(0.40)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,952.83	000	2.95283	0.00000	2,634.53	000	2.63453	2,952.830	9.95	(0.37)	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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.10	239	99.50176	0.00000	8.99	777	100.30469		11.89	0.00	0.00	0	53,937.00
R2040	On 06/08/2026	Bond Future	9.20	Put	815.43	000	0.81543	0.00000	581.17	000	0.58117	815.430	12.40	(0.39)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.15	203	101.31728	0.00000	9.04	317	102.14082		10.69	0.00	0.00	0	30,339.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,331.42	000	6.33142	0.00000	7,017.42	000	7.01742	6,331.420	12.80	0.79	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	313.86	000	0.31386	0.00000	256.40	000	0.25640	313.860	14.70	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	122.51	000	0.12251	0.00000	97.13	000	0.09713	122.510	15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.19	916	98.72801	0.00000	9.08	595	99.57176		10.28	0.00	0.00	0	48,379.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,668.11	000	1.66811	0.00000	1,987.77	000	1.98777	1,668.110	10.05	0.35	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,919.44	000	1.91944	0.00000	1,691.25	000	1.69125	1,919.440	11.64	(0.33)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,182.85	000	1.18285	0.00000	1,039.70	000	1.03970	1,182.850	12.81	(0.21)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.24	948	100.61742	0.00000	9.13	213	101.47895		9.80	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.30	415	98.04604	0.00000	9.18	365	98.91630		10.09	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		9.19	776	111.29432	0.00000	9.09	313	112.20684		12.00	0.00	0.00	0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.25	079	108.22045	0.00000	9.14	196	109.15642		11.34	0.00	0.00	0	2,958.00

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	
R2042	On 04/02/2027	Bond Future	0.00		9.30101		110.27052	0.00000	9.18799	111.22922		10.85		0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.35021		107.27482	0.00000	9.23322	108.25355		10.80		0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.40207		109.34143	0.00000	9.28215	110.33042		10.31		0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.21166		96.30712	0.00000	9.11205	97.14402		13.35		0.00	0.00	0	31,026.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,312.33000		2.31233	0.00000	1,794.50000	1.79450	2,312.330	13.35	(0.72)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25	Put	1,103.71000		1.10371	0.00000	815.03000	0.81503	1,103.710	14.00	(0.45)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.75	Put	175.61000		0.17561	0.00000	125.76000	0.12576	175.610	15.76	(0.10)	0.00	0	14,500.00	
R2044	On 05/11/2026	Bond Future	0.00		9.25846		98.06442	0.00000	9.15520	98.92233		12.09		0.00	354,600,942.72	3,616	107,624.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,945.11000		1.94511	0.00000	1,672.87000	1.67287	1,945.110	13.20	(0.38)	0.00	0	15,000.00	
R2044	On 04/02/2027	Bond Future	0.00		9.30296		95.53869	0.00000	9.19598	96.41733		12.12		0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.35002		97.36713	0.00000	9.23954	98.26415		11.55		0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.40073		94.85837	0.00000	9.28764	95.76506		11.55		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.18061		99.90141	0.00000	9.07588	100.85373		13.96		0.00	0.00	0	71,433.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,300.84000		2.30084	0.00000	1,748.24000	1.74824	2,300.840	13.96	(0.69)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	9.20	Put	1,268.56000		1.26856	0.00000	924.96000	0.92496	1,268.560	14.53	(0.47)	0.00	0	100.00	
R2048	On 06/08/2026	Bond Future	10.00	Put	61.56000		0.06156	0.00000	44.04000	0.04404	61.560	17.49	(0.04)	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00		9.22625		97.28637	0.00000	9.11789	98.26192		13.22		0.00	0.00	0	259,897.00
R2048	On 04/02/2027	Bond Future	0.00		9.27003		99.12920	0.00000	9.15799	100.12777		12.24		0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.30932		96.58505	0.00000	9.19392	97.60429		12.69		0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.35084		98.44621	0.00000	9.23293	99.47743		12.15		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.10010		129.38334	0.00000	8.99534	130.65839		14.51		0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	3.14000		0.00314	0.00000	8.75000	0.00875	3.140	14.56		0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,790.68000		1.79068	0.00000	2,583.13000	2.58313	1,790.680	14.83	0.51	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10	Put	1,791.89000		1.79189	0.00000	1,309.29000	1.30929	1,791.890	14.83	(0.49)	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.60	Put	289.82000		0.28982	0.00000	204.46000	0.20446	289.820	16.64	(0.12)	0.00	0	530.00	
R2053	On 05/11/2026	Bond Future	0.00		9.14169		125.88339	0.00000	9.03335	127.18940		13.72		0.00	0.00	0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.18044		128.26805	0.00000	9.06855	129.60459		12.71		0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.21785		124.86031	0.00000	9.10262	126.22441		12.75		0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.25691		127.26572	0.00000	9.13921	128.64616		12.25		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		8.67058		86.68179	0.00000	8.56079	87.31975		10.05		0.00	0.00	0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.71402		85.11249	0.00000	8.59928	85.76723		9.29		0.00	0.00	0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.75381		86.72474	0.00000	8.63401	87.39586		8.53		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	705.02000		0.70502	0.00000	865.14000	0.86514	705.020	8.28	0.23	0.00	0	3,237.00	
R209	On 04/02/2027	Bond Future	8.96	Put	1,843.49000		1.84349	0.00000	1,597.42000	1.59742	1,843.490	9.27	(0.41)	0.00	0	3,237.00	
R209	On 06/05/2027	Bond Future	0.00		8.79213		85.23263	0.00000	8.66746	85.91793		8.67		0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,302.89000		1.30289	0.00000	1,538.06000	1.53806	1,302.890	8.18	0.33	0.00	0	4,620.00	
R209	On 06/05/2027	Bond Future	9.32	Put	1,682.83000		1.68283	0.00000	1,483.23000	1.48323	1,682.830	9.61	(0.33)	0.00	0	4,620.00	
R209	On 05/08/2027	Bond Future	0.00		8.83332		86.87498	0.00000	8.70494	87.56679		8.19		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		269.83805		269.83805	0.00000	269.99883	269.99883		0.00		0.00	0.00	0	284.00

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	
R210	On 05/11/2026	Bond Future	0.00		271.24719		271.24719	0.00000	271.42686	271.42686			0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.44965		276.44965	0.00000	276.64508	276.64508			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.14356		278.14356	0.00000	278.34618	278.34618			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.56764		283.56764	0.00000	283.75293	283.75293			0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.08981		99.05033	0.00000	7.98994	99.41594			5.14	0.00	0.00	0	19,068.00
R213	On 05/11/2026	Bond Future	0.00		8.13386		97.30730	0.00000	8.02558	97.68548			4.65	0.00	194,614.60	2	19,484.00
R213	On 04/02/2027	Bond Future	0.00		8.17212		99.15049	0.00000	8.05464	99.54027			4.18	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.20092		97.49509	0.00000	8.07416	97.89388			3.97	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,310.86000		1.31086	0.00000	1,516.28000	1.51628	1,310.860	4.07	0.48	0.00	0	2,830.00	
R213	On 06/05/2027	Bond Future	9.25	Put	584.56000		0.58456	0.00000	501.60000	0.50160	584.560	5.09	(0.22)	0.00	0	2,830.00	
R213	On 05/08/2027	Bond Future	0.00		8.23464		99.37405	0.00000	8.10020	99.77288			3.62	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,083.67000		1.08367	0.00000	1,260.08000	1.26008	1,083.670	3.60	0.42	0.00	0	1,200.00	
R213	On 05/08/2027	Bond Future	8.58	Put	1,169.47000		1.16947	0.00000	1,021.82000	1.02182	1,169.470	4.02	(0.39)	0.00	0	1,200.00	
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.13631		81.91625	0.00000	9.03163	82.62832			12.76	0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		9.18527		80.11418	0.00000	9.07670	80.84412			12.00	0.00	0.00	0	19,393.00
R214	On 04/02/2027	Bond Future	0.00		9.23236		81.63174	0.00000	9.11984	82.37921			11.08	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.27484		79.89481	0.00000	9.15868	80.65788			11.04	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.32001		81.43440	0.00000	9.20114	82.20591			10.91	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 :													601,330,420.19		5,752	2,025,112.00	
Grand Total:													601,330,420.19		5,752	2,025,112.00	