

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2026

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		1,302.33900		1,302.33900	0.00000	1,302.33900	1,302.33900		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.23700		1,322.23700	0.00000	1,322.60500	1,322.60500		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,346.93000		1,346.93000	0.00000	1,347.30700	1,347.30700		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,373.40200		1,373.40200	0.00000	1,373.78900	1,373.78900		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.89800		1,399.89800	0.00000	1,400.29100	1,400.29100		0.00		0.00	0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,425.34700		1,425.34700	0.00000	1,425.74300	1,425.74300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,700.72700		1,700.72700	0.00000	1,700.72700	1,700.72700		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,723.06200		1,723.06200	0.00000	1,721.52000	1,721.52000		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,755.24100		1,755.24100	0.00000	1,753.67200	1,753.67200		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,789.73700		1,789.73700	0.00000	1,788.14200	1,788.14200		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,824.26500		1,824.26500	0.00000	1,822.63800	1,822.63800		0.00		0.00	0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,857.42900		1,857.42900	0.00000	1,855.76600	1,855.76600		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.81500		1,433.81500	0.00000	1,433.81500	1,433.81500		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,450.20600		1,450.20600	0.00000	1,450.84700	1,450.84700		0.00		0.00	0.00	0	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,477.28900		1,477.28900	0.00000	1,477.94300	1,477.94300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,506.32300		1,506.32300	0.00000	1,506.99400	1,506.99400		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,535.38300		1,535.38300	0.00000	1,536.06600	1,536.06600		0.00		0.00	0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,563.29500		1,563.29500	0.00000	1,563.98500	1,563.98500		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.02000		81.86864	0.00000	12.02000	81.86864		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.91807		93.99243	0.00000	8.93077	93.93130		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.98347		95.77055	0.00000	8.99676	95.70848		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.02898		93.87950	0.00000	9.04277	93.81698		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.08471		95.72999	0.00000	9.09929	95.66596		0.00		0.00	0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.17244		93.67314	0.00000	9.18807	93.60684		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		12.65000		74.47433	0.00000	12.65000	74.47433		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.56282		91.87492	0.00000	9.54946	91.97505		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.62116		93.61310	0.00000	9.60733	93.71539		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.67006		91.21080	0.00000	9.65568	91.31582		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.72453		93.00827	0.00000	9.70971	93.11511		0.00		0.00	0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.79584		90.43103	0.00000	9.78066	90.53881		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		1,407.08200		1,407.08200	0.00000	1,407.08200	1,407.08200		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,422.85700		1,422.85700	0.00000	1,423.54000	1,423.54000		0.00		0.00	0.00	0	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,449.43000		1,449.43000	0.00000	1,450.12700	1,450.12700		0.00		0.00	28,988,600.00	2	60.00
GOVI	On 06/05/2027	GOVI	0.00		1,477.91600		1,477.91600	0.00000	1,478.63000	1,478.63000		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,506.42800		1,506.42800	0.00000	1,507.15500	1,507.15500		0.00		0.00	0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,533.81400		1,533.81400	0.00000	1,534.54900	1,534.54900		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		144.10000		144.10000	0.00000	144.10000	144.10000		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
I2029	On 05/11/2026	Bond Future	0.00		153.59	963	153.59963	0.00000	153.62625	153.62625		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.50	520	156.50520	0.00000	156.53275	156.53275		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.07	619	158.07619	0.00000	158.10546	158.10546		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.19	306	161.19306	0.00000	161.22247	161.22247		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.54	756	162.54756	0.00000	162.57581	162.57581		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.81	000	113.81000	0.00000	113.81000	113.81000		2.29	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		119.55	622	119.55622	0.00000	119.51463	119.51463		2.21	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.30	698	119.30698	0.00000	119.26492	119.26492		2.08	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.68	042	121.68042	0.00000	121.63845	121.63845		1.88	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.50	994	121.50994	0.00000	121.46682	121.46682		1.79	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.71	522	123.71522	0.00000	123.66996	123.66996		1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	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		134.25	000	134.25000	0.00000	134.25000	134.25000		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		149.34	890	149.34890	0.00000	149.20237	149.20237		0.00	0.00	0.00	0	15,149.00
I2033	On 04/02/2027	Bond Future	0.00		152.17	402	152.17402	0.00000	152.02513	152.02513		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.55	259	153.55259	0.00000	153.40189	153.40189		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.58	034	156.58034	0.00000	156.42629	156.42629		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.74	253	157.74253	0.00000	157.58403	157.58403		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.72	000	144.72000	0.00000	144.72000	144.72000		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.18	185	165.18185	0.00000	165.76600	165.76600		0.00	0.00	0.00	0	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		166.02	706	166.02706	0.00000	166.62259	166.62259		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.32	932	169.32932	0.00000	169.93805	169.93805		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.33	528	170.33528	0.00000	170.95551	170.95551		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.42	907	173.42907	0.00000	174.05874	174.05874		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		110.88	000	110.88000	0.00000	110.88000	110.88000		6.97	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		127.80	913	127.80913	0.00000	128.05182	128.05182		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.26	928	127.26928	0.00000	127.51671	127.51671		6.54	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.80	115	129.80115	0.00000	130.05453	130.05453		6.24	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.33	347	129.33347	0.00000	129.59154	129.59154		6.10	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.68	013	131.68013	0.00000	131.94147	131.94147		5.88	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		122.38	000	122.38000	0.00000	122.38000	122.38000		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.44	287	145.44287	0.00000	145.92167	145.92167		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		148.19	415	148.19415	0.00000	148.68253	148.68253		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.71	944	148.71944	0.00000	149.21848	149.21848		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.65	153	151.65153	0.00000	152.16018	152.16018		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.93	116	151.93116	0.00000	152.44751	152.44751		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.27	000	123.27000	0.00000	123.27000	123.27000		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.92	636	149.92636	0.00000	149.86950	149.86950		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		150.22	473	150.22473	0.00000	150.16719	150.16719		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.21	264	153.21264	0.00000	153.15514	153.15514		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.63	606	153.63606	0.00000	153.57709	153.57709		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.42	628	156.42628	0.00000	156.36472	156.36472		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	
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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		112.95000	112.95000	0.00000	112.95000	112.95000			10.08		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.14026	138.14026	0.00000	138.09039	138.09039			9.96		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.79576	137.79576	0.00000	137.74525	137.74525			9.67		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.53714	140.53714	0.00000	140.48644	140.48644			9.28		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.28104	140.28104	0.00000	140.22924	140.22924			9.11		0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.82686	142.82686	0.00000	142.77245	142.77245			8.82		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		455.70600	455.70600	0.00000	455.70600	455.70600			0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		464.25000	464.25000	0.00000	464.75600	464.75600			0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		473.03200	473.03200	0.00000	473.54800	473.54800			0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.43800	482.43800	0.00000	482.96600	482.96600			0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.85200	491.85200	0.00000	492.39000	492.39000			0.00		0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.90000	500.90000	0.00000	501.44600	501.44600			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
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		6.53000	101.12988	0.00000	6.53000	101.12988			0.37		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.85557	102.70906	0.00000	6.87535	102.70679			0.12		0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.79000	105.34679	0.00000	6.79000	105.34679			1.38		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.34514	105.93082	0.00000	7.37011	105.90474			1.14		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.27992	104.06962	0.00000	7.31208	104.04256			0.93		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		6.99766	106.11666	0.00000	7.04204	106.08991			0.63		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.37678	102.87751	0.00000	6.45249	102.84999			0.39		0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.41012	104.71858	0.00000	4.65361	104.68940			0.39		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		278.86000	278.86000	0.00000	278.86000	278.86000			0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		309.04412	309.04412	0.00000	308.92760	308.92760			0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		309.28050	309.28050	0.00000	309.16260	309.16260			0.00		0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		315.43210	315.43210	0.00000	315.31414	315.31414			0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.91191	315.91191	0.00000	315.79072	315.79072			0.00		0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.64947	321.64947	0.00000	321.52272	321.52272			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

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
R2030	On 06/08/2026	Bond Future	0.00		9.22000		96.70370	0.00000	9.22000	96.70370			4.25	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.83147		102.67035	0.00000	7.83277	102.66670			3.79	0.00	924,033.15	9	152,809.00
R2030	On 04/02/2027	Bond Future	0.00		7.85233		100.58040	0.00000	7.85362	100.57703			3.55	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.84731		102.55891	0.00000	7.84841	102.55625			3.17	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.85790		100.54832	0.00000	7.85923	100.54538			3.05	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.91424		102.34833	0.00000	7.91629	102.34421			3.05	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		10.12000		95.11741	0.00000	10.12000	95.11741			6.54	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.15087		101.34030	0.00000	8.14186	101.37909			6.59	0.00	105,393,912.00	1,040	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.18751		103.23307	0.00000	8.17788	103.27289			5.77	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	559.91000		0.55991	0.00000	573.55000	0.57355	559.910		5.19	0.26	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,330.32000		1.33032	0.00000	1,353.14000	1.35314	1,330.320		5.38	0.46	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,274.32000		1.27432	0.00000	1,262.06000	1.26206	1,274.320		5.63	(0.42)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.20155		101.10175	0.00000	8.19111	101.14319			5.39	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	733.56000		0.73356	0.00000	748.16000	0.74816	733.560		4.87	0.29	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,246.41000		1.24641	0.00000	1,266.71000	1.26671	1,246.410		4.96	0.41	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,507.00000		1.50700	0.00000	1,529.56000	1.52956	1,507.000		5.03	0.46	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,339.29000		2.33929	0.00000	2,367.16000	2.36716	2,339.290		5.33	0.59	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,358.63000		1.35863	0.00000	1,345.46000	1.34546	1,358.630		5.36	(0.40)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	881.32000		0.88132	0.00000	873.09000	0.87309	881.320		5.84	(0.28)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.22614		103.07185	0.00000	8.21508	103.11383			4.99	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,409.41000		1.40941	0.00000	1,429.65000	1.42965	1,409.410		4.66	0.42	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,436.92000		2.43692	0.00000	2,463.82000	2.46382	2,436.920		4.95	0.57	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	959.65000		0.95965	0.00000	950.85000	0.95085	959.650		5.47	(0.27)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.28512		100.76030	0.00000	8.27362	100.80191			4.99	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		10.25000		102.45427	0.00000	10.25000	102.45427			7.30	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.25716		109.62726	0.00000	8.24825	109.67315			7.11	0.00	877,018.08	8	8,701.00
R2033	On 04/02/2027	Bond Future	0.00		8.29583		111.67481	0.00000	8.28636	111.72193			6.26	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.31434		108.82696	0.00000	8.30416	108.87588			5.91	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.34260		110.94745	0.00000	8.33188	110.99708			5.43	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.40118		107.89411	0.00000	8.39010	107.94339			5.43	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		11.06000		92.08076	0.00000	11.06000	92.08076			8.63	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.42748		104.35352	0.00000	8.44979	104.22002			8.90	0.00	175,731,327.68	1,684	100,375.00
R2035	On 05/11/2026	Bond Future	7.97	Call	621.98000		0.62198	0.00000	595.92000	0.59592	621.980		8.13	0.26	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,580.34000		1.58034	0.00000	1,653.65000	1.65365	1,580.340		8.50	(0.47)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,096.88000		3.09688	0.00000	3,014.05000	3.01405	3,096.880		8.98	0.70	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	663.26000		0.66326	0.00000	704.12000	0.70412	663.260		9.26	(0.24)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	368.30000		0.36830	0.00000	394.44000	0.39444	368.300		9.84	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	149.20000		0.14920	0.00000	161.83000	0.16183	149.200	10.70	(0.06)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.46837		106.30241	0.00000	8.49162	106.16674			7.92	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	598.09000		0.59809	0.00000	574.98000	0.57498	598.090		7.21	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	805.95000		0.80595	0.00000	776.24000	0.77624	805.950		7.19	0.26	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,466.32000		1.46632	0.00000	1,419.21000	1.41921	1,466.320		7.30	0.40	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,892.39000		1.89239	0.00000	1,836.23000	1.83623	1,892.390		7.43	0.46	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,102.39000		2.10239	0.00000	2,042.25000	2.04225	2,102.390		7.51	0.49	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,750.19000		1.75019	0.00000	1,812.63000	1.81263	1,750.190		7.81	(0.41)	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	
R2035	On 04/02/2027	Bond Future	8.85	Put	1,413.62	000	1.41362	0.00000	1,467.16	000	1.46716	1,413.620	8.07	(0.34)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,285.82	000	1.28582	0.00000	1,335.71	000	1.33571	1,285.820	8.19	(0.32)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	722.66	000	0.72266	0.00000	754.29	000	0.75429	722.660	8.98	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.48867		103.88688	0.00000	8.51279		103.74943		7.69	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,121.86	000	1.12186	0.00000	1,086.07	000	1.08607	1,121.860	7.06	0.29	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,673.07	000	1.67307	0.00000	1,624.79	000	1.62479	1,673.070	7.14	0.39	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,929.86	000	1.92986	0.00000	1,876.37	000	1.87637	1,929.860	7.17	0.43	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,234.15	000	2.23415	0.00000	2,175.32	000	2.17532	2,234.150	7.27	0.47	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,262.00	000	2.26200	0.00000	2,327.47	000	2.32747	2,262.000	7.56	(0.44)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,508.19	000	3.50819	0.00000	3,431.37	000	3.43137	3,508.190	7.69	0.60	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	1,973.69	000	1.97369	0.00000	2,033.04	000	2.03304	1,973.690	7.73	(0.39)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,401.43	000	1.40143	0.00000	1,447.02	000	1.44702	1,401.430	8.21	(0.29)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,242.35	000	1.24235	0.00000	1,283.72	000	1.28372	1,242.350	8.39	(0.26)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.51693		105.91140	0.00000	8.54221		105.77102		7.01	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	2,087.74	000	2.08774	0.00000	2,032.05	000	2.03205	2,087.740	6.58	0.43	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,602.39	000	3.60239	0.00000	3,525.04	000	3.52504	3,602.390	7.01	0.58	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,348.99	000	1.34899	0.00000	1,389.67	000	1.38967	1,348.990	7.86	(0.26)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.57323		103.30788	0.00000	8.59992		103.16376		7.01	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/08/2026	Bond Future	0.00		11.71	000	81.18693	0.00000	11.71	000	81.18693		10.82	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	0.00		8.74360		100.70902	0.00000	8.75557		100.63007		10.01	0.00	19,034,004.78	189	223,957.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,118.07	000	5.11807	0.00000	5,061.96	000	5.06196	5,118.070	10.93	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	133.45	000	0.13345	0.00000	141.42	000	0.14142	133.450	12.40	(0.05)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	40.93	000	0.04093	0.00000	43.99	000	0.04399	40.930	13.27	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.78607		98.33203	0.00000	8.79846		98.25187		9.51	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,472.77	000	1.47277	0.00000	1,450.00	000	1.45000	1,472.770	8.87	0.37	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,349.31	000	1.34931	0.00000	1,380.24	000	1.38024	1,349.310	10.04	(0.30)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	760.19	000	0.76019	0.00000	780.40	000	0.78040	760.190	10.97	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.81973		100.26643	0.00000	8.83247		100.18552		8.76	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.86208		97.96055	0.00000	8.87538		97.87780		8.78	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		8.91881		99.71356	0.00000	8.93282		99.62820		8.78	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		11.77	000	98.35691	0.00000	11.77	000	98.35691		10.37	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.89590		115.19441	0.00000	8.90816		115.09953		10.17	0.00	0.00	0	4,343.00
R2038	On 04/02/2027	Bond Future	0.00		8.94613		117.34596	0.00000	8.95881		117.24969		8.98	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.98306		114.16828	0.00000	8.99610		114.07107		8.69	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.02743		116.39283	0.00000	9.04102		116.29347		8.43	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.09171		112.99573	0.00000	9.10603		112.89324		8.43	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		9.70	000	104.85136	0.00000	9.70	000	104.85136		11.46	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.02171		107.38133	0.00000	9.02880		107.32681		11.25	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.07309		109.38696	0.00000	9.08039		109.33177		10.27	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.11206		106.55714	0.00000	9.11951		106.50172		9.91	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,870.04	000	2.87004	0.00000	2,851.19	000	2.85119	2,870.040	9.51	0.46	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,176.97	000	2.17697	0.00000	2,201.68	000	2.20168	2,176.970	10.61	(0.33)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.15807		108.63341	0.00000	9.16583		108.57665		9.57	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,873.32	000	2.87332	0.00000	2,855.01	000	2.85501	2,873.320	9.23	0.42	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,130.37	000	3.13037	0.00000	3,110.79	000	3.11079	3,130.370	9.27	0.44	0.00	0	180.00

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
R2039	On 05/08/2027	Bond Future	9.53	Put	3,001.51	000	3.00151	0.00000	3,028.88	000	3.02888	3,001.510	9.92	(0.38)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,659.68	000	2.65968	0.00000	2,684.94	000	2.68494	2,659.680	10.12	(0.35)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.22256		105.60154	0.00000	9.23077		105.54262		9.57	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.19000		79.43385	0.00000	12.19000		79.43385		12.37	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		9.11943		101.56290	0.00000	9.11092		101.62716		11.61	0.00	117,508,275.30	1,157	32,110.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,296.30	000	1.29630	0.00000	1,331.66	000	1.33166	1,296.300	11.01	0.36	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,334.41	000	6.33441	0.00000	6,397.27	000	6.39727	6,334.410	13.15	0.83	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	170.89	000	0.17089	0.00000	172.09	000	0.17209	170.890	14.82	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	61.07	000	0.06107	0.00000	62.02	000	0.06202	61.070	15.96	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.16906		98.95136	0.00000	9.16022		99.01709		11.11	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,681.26	000	1.68126	0.00000	1,712.51	000	1.71251	1,681.260	10.51	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,719.67	000	1.71967	0.00000	1,707.49	000	1.70749	1,719.670	11.94	(0.31)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,005.84	000	1.00584	0.00000	1,000.10	000	1.00010	1,005.840	13.04	(0.19)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.21110		100.89803	0.00000	9.20184		100.96590		10.70	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.26136		98.35385	0.00000	9.25180		98.42280		10.73	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.32355		100.11345	0.00000	9.31381		100.18255		10.73	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.94000		105.13553	0.00000	9.94000		105.13553		12.49	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.21232		108.54993	0.00000	9.19361		108.71072		12.87	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.26468		110.57732	0.00000	9.24530		110.74151		11.76	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.30579		107.64489	0.00000	9.28567		107.81313		11.39	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.35327		109.74227	0.00000	9.33250		109.91355		10.98	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.41711		106.60426	0.00000	9.39579		106.77732		10.98	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		12.42000		74.32957	0.00000	12.42000		74.32957		13.86	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		9.24702		98.15891	0.00000	9.22301		98.35766		13.67	0.00	52,907,652.49	539	125,519.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,657.73	000	1.65773	0.00000	1,601.09	000	1.60109	1,657.730	13.67	(0.36)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.29434		95.60904	0.00000	9.26955		95.81180		13.11	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.33480		97.48996	0.00000	9.30915		97.69751		12.16	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.38238		95.00462	0.00000	9.35594		95.21594		12.29	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.43992		96.70422	0.00000	9.41278		96.91836		12.29	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		12.37000		76.84921	0.00000	12.37000		76.84921		14.46	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.21068		97.42558	0.00000	9.19174		97.59536		14.32	0.00	9,839,983.58	101	286,155.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,685.63	000	1.68563	0.00000	1,643.03	000	1.64303	1,685.630	14.97	(0.34)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.25693		99.24511	0.00000	9.23739		99.41841		13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.29002		96.75432	0.00000	9.26984		96.93182		13.36	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.32855		98.63981	0.00000	9.30781		98.82051		12.93	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.38312		95.96905	0.00000	9.36189		96.15191		12.93	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		12.28000		99.11128	0.00000	12.28000		99.11128		14.98	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.13186		126.00095	0.00000	9.11285		126.22882		14.90	0.00	148,177,117.20	1,176	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	632.42	000	0.63242	0.00000	678.75	000	0.67875	632.420	14.05	0.15	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	2,013.64	000	2.01364	0.00000	2,115.46	000	2.11546	2,013.640	14.11	0.36	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,503.87	000	2.50387	0.00000	2,439.79	000	2.43979	2,503.870	15.18	(0.38)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.17315		128.35440	0.00000	9.15356		128.58695		13.72	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	
R2053	On 06/05/2027	Bond Future	0.00		9.20468		125.01495	0.00000	9.18446	125.25301			13.36	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.24100		127.45082	0.00000	9.22022	127.69328			13.44	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.29026		123.87385	0.00000	9.26899	124.11931			13.44	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		11.39000		72.66650	0.00000	11.39000	72.66650			10.53	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		8.59605		85.78576	0.00000	8.60794	85.71759			10.28	0.00	7,291,789.60	85	45,439.00
R209	On 04/02/2027	Bond Future	0.00		8.63541		87.38797	0.00000	8.64770	87.31882			9.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	819.38000		0.81938	0.00000	805.98000	0.80598	819.380		8.61	0.27	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,498.80000		1.49880	0.00000	1,530.33000	1.53033	1,498.800		9.55	(0.36)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.66097		85.95380	0.00000	8.67361	85.88396			9.31	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,541.04000		1.54104	0.00000	1,519.65000	1.51965	1,541.040		8.52	0.37	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,396.22000		1.39622	0.00000	1,421.51000	1.42151	1,396.220		9.83	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.69350		87.62878	0.00000	8.70667	87.55742			8.55	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.74586		86.04918	0.00000	8.75974	85.97556			8.55	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		259.84000		259.84000	0.00000	259.84000	259.84000			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		271.93422		271.93422	0.00000	271.84772	271.84772			0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		277.07835		277.07835	0.00000	276.99097	276.99097			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.91710		278.91710	0.00000	278.83003	278.83003			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.41642		284.41642	0.00000	284.32693	284.32693			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.83218		285.83218	0.00000	285.73800	285.73800			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		9.69000		93.41614	0.00000	9.69000	93.41614			5.59	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.99582		97.78973	0.00000	7.98654	97.82227			5.42	0.00	2,249,163.79	23	30,994.00
R213	On 04/02/2027	Bond Future	0.00		8.03186		99.61608	0.00000	8.02182	99.64951			4.57	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.03394		98.02084	0.00000	8.02289	98.05575			4.32	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,567.09000		1.56709	0.00000	1,588.68000	1.58868	1,567.090		4.22	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	463.27000		0.46327	0.00000	458.98000	0.45898	463.270		5.27	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.04703		99.93117	0.00000	8.03517	99.96652			3.91	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,332.86000		1.33286	0.00000	1,351.80000	1.35180	1,332.860		3.73	0.48	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	960.27000		0.96027	0.00000	950.33000	0.95033	960.270		4.15	(0.34)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.11031		98.17240	0.00000	8.09783	98.20731			3.91	0.00	0.00	0	0.00
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		11.97000		65.62582	0.00000	11.97000	65.62582			13.28	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.15365		80.32581	0.00000	9.13992	80.41794			13.03	0.00	481,954.86	6	23,962.00
R214	On 04/02/2027	Bond Future	0.00		9.20298		81.82597	0.00000	9.18878	81.92008			11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.23813		80.13487	0.00000	9.22339	80.23154			12.05	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.27944		81.69655	0.00000	9.26427	81.79488			11.61	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.33895		79.86400	0.00000	9.32345	79.96313			11.61	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 :	669,404,832.51	6,019	1,642,872.00
Grand Total:	669,404,832.51	6,019	1,642,872.00