

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2026

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 07/05/2026	Index Future	0.00		1,266.37200		1,266.37200	0.00000	1,266.37200	1,266.37200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,272.41500		1,272.41500	0.00000	1,276.49500	1,276.49500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,295.74600		1,295.74600	0.00000	1,299.90100	1,299.90100		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,320.51500		1,320.51500	0.00000	1,324.75200	1,324.75200		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,346.26500		1,346.26500	0.00000	1,350.58600	1,350.58600		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,370.73000		1,370.73000	0.00000	1,375.12400	1,375.12400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,643.82700		1,643.82700	0.00000	1,643.82700	1,643.82700		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,632.15400		1,632.15400	0.00000	1,642.33300	1,642.33300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,662.08100		1,662.08100	0.00000	1,672.44700	1,672.44700		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,693.85400		1,693.85400	0.00000	1,704.42100	1,704.42100		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,726.88400		1,726.88400	0.00000	1,737.65900	1,737.65900		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,758.26400		1,758.26400	0.00000	1,769.23000	1,769.23000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,389.16000		1,389.16000	0.00000	1,389.16000	1,389.16000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,375.80500		1,375.80500	0.00000	1,386.05100	1,386.05100		0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,401.03200		1,401.03200	0.00000	1,411.46600	1,411.46600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,427.81400		1,427.81400	0.00000	1,438.45000	1,438.45000		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,455.65600		1,455.65600	0.00000	1,466.50100	1,466.50100		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,482.10800		1,482.10800	0.00000	1,493.14600	1,493.14600		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.45593	93.10075	0.00000	9.35261	93.59433		0.00	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.54816	91.01884	0.00000	9.43984	91.52148		0.00	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.63647	92.78096	0.00000	9.52262	93.29346		0.00	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.71871	90.81553	0.00000	9.59900	91.33820		0.00	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.83681	92.49767	0.00000	9.71070	93.02980		0.00	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	0.00	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	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.05042	90.38779	0.00000	9.90706	91.41554		0.00	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.12757	87.78498	0.00000	9.97940	88.83158		0.00	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.19900	89.48490	0.00000	10.04585	90.55188		0.00	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.26947	86.98585	0.00000	10.11106	88.07399		0.00	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.35984	88.59500	0.00000	10.19593	89.70306		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,362.75300	1,362.75300	0.00000	1,362.75300	1,362.75300		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,348.54300	1,348.54300	0.00000	1,358.89900	1,358.89900		0.00	0.00	0.00	0.00	0	730.00
GOVI	On 05/11/2026	GOVI	0.00		1,373.27000	1,373.27000	0.00000	1,383.81500	1,383.81500		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,399.52200	1,399.52200	0.00000	1,410.27100	1,410.27100		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,426.81200	1,426.81200	0.00000	1,437.77300	1,437.77300		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,452.74000	1,452.74000	0.00000	1,463.89500	1,463.89500		0.00	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	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.38224	150.38224	0.00000	150.37866	150.37866		0.00	0.00	0.00	0.00	0	8,289.00
I2029	On 05/11/2026	Bond Future	0.00		151.66048	151.66048	0.00000	151.65717	151.65717		0.00	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.59565	154.59565	0.00000	154.59253	154.59253		0.00	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 06/05/2027	Bond Future	0.00		156.12470		156.12470	0.00000	156.12143	156.12143		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.02341		159.02341	0.00000	159.01954	159.01954		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		116.52885		116.52885	0.00000	116.22758	116.22758		2.59	0.00	0.00	0	4,899.00
I2031	On 05/11/2026	Bond Future	0.00		118.67036		118.67036	0.00000	118.36360	118.36360		2.33	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.49131		118.49131	0.00000	118.17854	118.17854		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.82914		120.82914	0.00000	120.51029	120.51029		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.54086		120.54086	0.00000	120.21548	120.21548		1.89	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		146.49296		146.49296	0.00000	146.62393	146.62393		0.00	0.00	0.00	0	16,914.00
I2033	On 05/11/2026	Bond Future	0.00		147.59745		147.59745	0.00000	147.73103	147.73103		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.45396		150.45396	0.00000	150.59038	150.59038		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.79663		151.79663	0.00000	151.93568	151.93568		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.61514		154.61514	0.00000	154.75630	154.75630		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		160.51859		160.51859	0.00000	160.03040	160.03040		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00		163.46863		163.46863	0.00000	162.97135	162.97135		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		164.38448		164.38448	0.00000	163.87771	163.87771		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.62749		167.62749	0.00000	167.11083	167.11083		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		168.44210		168.44210	0.00000	167.91501	167.91501		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		125.31422		125.31422	0.00000	125.30936	125.30936		7.71	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.61705		127.61705	0.00000	127.61233	127.61233		7.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.17069		127.17069	0.00000	127.16569	127.16569		7.06	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.67975		129.67975	0.00000	129.67477	129.67477		6.64	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.10501		129.10501	0.00000	129.09940	129.09940		6.56	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		143.93363		143.93363	0.00000	144.35212	144.35212		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		144.24464		144.24464	0.00000	144.67132	144.67132		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.03647		147.03647	0.00000	147.47177	147.47177		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.54785		147.54785	0.00000	147.99130	147.99130		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.28583		150.28583	0.00000	150.73711	150.73711		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		145.38415		145.38415	0.00000	145.87531	145.87531		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00		148.05574		148.05574	0.00000	148.55610	148.55610		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		148.41963		148.41963	0.00000	148.92985	148.92985		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.34771		151.34771	0.00000	151.86803	151.86803		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.59903		151.59903	0.00000	152.12830	152.12830		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		135.17058		135.17058	0.00000	135.16600	135.16600		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.65479		137.65479	0.00000	137.65017	137.65017		10.69	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.40242		137.40242	0.00000	137.39758	137.39758		10.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.11346		140.11346	0.00000	140.10867	140.10867		9.82	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.73274		139.73274	0.00000	139.72699	139.72699		9.75	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 07/05/2026	Index Future	0.00		444.99000		444.99000	0.00000	444.99000	444.99000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		451.04100		451.04100	0.00000	451.34900	451.34900		0.00	0.00	0.00	0	256.00

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
IGOV	On 05/11/2026	Index Future	0.00		459.42000		459.42000	0.00000	459.73400	459.73400		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		468.30900		468.30900	0.00000	468.63000	468.63000		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		477.54600		477.54600	0.00000	477.87300	477.87300		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		486.32700		486.32700	0.00000	486.65900	486.65900		0.00	0.00	0.00		0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00		0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00		0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00		0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00		0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00		0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00		0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00		0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.40176		100.82165	0.00000	7.40328	100.82111		0.40	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.36767		102.65046	0.00000	7.37215	102.64995		0.13	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		7.76316		104.17828	0.00000	7.76427	104.17696		1.53	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.83830		105.41751	0.00000	7.83964	105.41612		1.23	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.86688		103.57756	0.00000	7.86841	103.57628		1.23	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.86082		105.59860	0.00000	7.86282	105.59741		1.23	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		8.17784		102.22668	0.00000	8.18224	102.22510		1.23	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		300.10107		300.10107	0.00000	300.08926	300.08926		0.00	0.00	0.00		0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.61602		305.61602	0.00000	305.60405	305.60405		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.00299		306.00299	0.00000	305.99134	305.99134		0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.03969		312.03969	0.00000	312.02814	312.02814		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.17803		312.17803	0.00000	312.16462	312.16462		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		8.35432		99.20802	0.00000	8.26918	99.45863		4.47	0.00	297,624,060.00		3,000	153,292.00
R2030	On 06/08/2026	Bond Future	7.21	Call	22.89000		0.02289	0.00000	33.44000	0.03344	22.890	3.94	0.03	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	149.39000		0.14939	0.00000	195.74000	0.19574	149.390	4.02	0.16	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	1,301.18000		1.30118	0.00000	1,144.96000	1.14496	1,301.180	4.28	(0.67)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.42912		101.00760	0.00000	8.33659	101.26280		3.95	0.00	0.00		0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.48933		98.93187	0.00000	8.38790	99.19210		3.61	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.55642		100.86234	0.00000	8.44449	101.12774		3.17	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.70330		98.70089	0.00000	8.57853	98.97083		3.01	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		8.65507		101.22681	0.00000	8.56653	101.61193		6.86	0.00	0.00		0	130,026.00

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 05/11/2026	Bond Future	0.00		8.72558		98.90390	0.00000	8.63190	99.29602			6.34	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.78595		100.79582	0.00000	8.68652	101.19567			5.79	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.84163		98.60117	0.00000	8.73590	99.00888			5.56	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.94034		100.40576	0.00000	8.82763	100.82065			5.24	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		8.76454		109.75693	0.00000	8.67634	110.21189			7.34	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.83426		106.70652	0.00000	8.74139	107.16974			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.89449		108.74783	0.00000	8.79648	109.22010			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.95027		105.82575	0.00000	8.84669	106.30732			6.36	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		9.04405		107.76174	0.00000	8.93440	108.25180			5.86	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		8.96942		103.41462	0.00000	8.87144	103.99134			9.10	0.00	0.00	0	92,622.00
R2035	On 06/08/2026	Bond Future	7.70	Call	67.40000		0.06740	0.00000	96.96000	0.09696	67.400	8.84	0.04	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	143.32000		0.14332	0.00000	198.70000	0.19870	143.320	8.69	0.08	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	377.28000		0.37728	0.00000	494.95000	0.49495	377.280	8.64	0.17	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	4,216.62000		4.21662	0.00000	3,770.21000	3.77021	4,216.620	8.68	(0.81)	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,088.18000		1.08818	0.00000	1,327.56000	1.32756	1,088.180	9.05	0.37	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,288.36000		1.28836	0.00000	1,552.92000	1.55292	1,288.360	9.16	0.41	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,364.99000		2.36499	0.00000	2,729.14000	2.72914	2,364.990	9.73	0.59	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,265.99000		1.26599	0.00000	1,073.81000	1.07381	1,265.990	9.88	(0.37)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,702.42000		2.70242	0.00000	3,089.40000	3.08940	2,702.420	9.90	0.63	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	960.71000		0.96071	0.00000	809.16000	0.80916	960.710	10.21	(0.30)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	660.38000		0.66038	0.00000	552.02000	0.55202	660.380	10.66	(0.22)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	582.30000		0.58230	0.00000	485.74000	0.48574	582.300	10.82	(0.20)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	573.08000		0.57308	0.00000	477.93000	0.47793	573.080	10.83	(0.19)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	295.65000		0.29565	0.00000	244.40000	0.24440	295.650	11.56	(0.11)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	255.51000		0.25551	0.00000	210.93000	0.21093	255.510	11.71	(0.09)	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.03624		100.78953	0.00000	8.93402	101.37668			8.56	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97	Call	410.57000		0.41057	0.00000	506.93000	0.50693	410.570	8.23	0.14	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	4,331.86000		4.33186	0.00000	3,933.67000	3.93367	4,331.860	8.28	(0.71)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,763.73000		1.76373	0.00000	2,029.42000	2.02942	1,763.730	8.63	0.42	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	2,632.40000		2.63240	0.00000	2,349.78000	2.34978	2,632.400	8.87	(0.51)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,878.02000		1.87802	0.00000	1,663.17000	1.66317	1,878.020	9.39	(0.40)	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,130.47000		1.13047	0.00000	993.44000	0.99344	1,130.470	10.23	(0.26)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.09643		102.71735	0.00000	8.98954	103.31595			7.97	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	438.49000		0.43849	0.00000	525.96000	0.52596	438.490	7.88	0.13	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	886.10000		0.88610	0.00000	1,039.11000	1.03911	886.100	7.68	0.23	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,238.25000		1.23825	0.00000	1,432.06000	1.43206	1,238.250	7.74	0.30	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,567.94000		3.56794	0.00000	3,245.57000	3.24557	3,567.940	8.09	(0.56)	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	3,337.86000		3.33786	0.00000	3,031.08000	3.03108	3,337.860	8.18	(0.54)	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	2,208.37000		2.20837	0.00000	1,989.16000	1.98916	2,208.370	8.85	(0.39)	0.00	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		9.14755		100.21577	0.00000	9.03585	100.82608			8.08	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		9.22889		102.05043	0.00000	9.11194	102.67166			7.54	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		9.29718		95.00890	0.00000	9.19449	95.66578			10.95	0.00	380,035.60	4	227,194.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,150.35000		5.15035	0.00000	5,691.35000	5.69135	5,150.350	13.11	0.79	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	246.95000		0.24695	0.00000	203.48000	0.20348	246.950	14.62	(0.08)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	80.89000		0.08089	0.00000	65.61000	0.06561	80.890	15.29	(0.03)	0.00	0.00	0	2,541.00

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 05/11/2026	Bond Future	0.00		9.36291		96.73231	0.00000	9.25635	97.40112		10.30	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,113.02000		3.11302	0.00000	3,500.61000	3.50061	3,113.020	10.67	0.55	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,181.23000		1.18123	0.00000	1,036.51000	1.03651	1,181.230	12.18	(0.24)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	640.31000		0.64031	0.00000	557.89000	0.55789	640.310	13.14	(0.14)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.42245		94.32440	0.00000	9.31167	95.00623		10.06	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	937.85000		0.93785	0.00000	1,103.96000	1.10396	937.850	9.51	0.22	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,599.74000		3.59974	0.00000	3,265.00000	3.26500	3,599.740	10.15	(0.52)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,406.65000		2.40665	0.00000	2,166.57000	2.16657	2,406.650	10.98	(0.38)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.48356		96.16506	0.00000	9.36837	96.86026		9.49	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.57246		93.66652	0.00000	9.45247	94.37413		9.32	0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.39675		114.28330	0.00000	9.28375	115.13381		10.62	0.00	0.00		0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.46899		110.87384	0.00000	9.35163	111.73985		10.09	0.00	0.00		0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.53455		112.99494	0.00000	9.41256	113.87774		9.35	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.59692		109.71448	0.00000	9.47009	110.61455		9.38	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.68484		111.72121	0.00000	9.55285	112.63742		8.94	0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.50096		106.31118	0.00000	9.39331	107.11313		11.65	0.00	0.00		0	4,201.00
R2039	On 05/11/2026	Bond Future	0.00		9.57232		103.26129	0.00000	9.46075	104.07779		11.06	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.63739		105.23670	0.00000	9.52167	106.06899		10.77	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.69940		102.30922	0.00000	9.57935	103.15782		10.68	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,995.49000		1.99549	0.00000	2,282.48000	2.28248	1,995.490	10.20	0.32	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	4,581.09000		4.58109	0.00000	4,181.25000	4.18125	4,581.090	10.88	(0.49)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.78521		104.18067	0.00000	9.66055	105.04459		10.07	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		9.63478		95.55394	0.00000	9.49628	96.55920		13.10	0.00	0.00		0	81,033.00
R2040	On 05/11/2026	Bond Future	0.00		9.70379		97.28728	0.00000	9.56056	98.31076		11.88	0.00	0.00		0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,119.35000		4.11935	0.00000	4,751.83000	4.75183	4,119.350	12.73	0.59	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,304.89000		1.30489	0.00000	1,098.19000	1.09819	1,304.890	14.39	(0.23)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	736.78000		0.73678	0.00000	615.15000	0.61515	736.780	15.52	(0.14)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.76770		94.63952	0.00000	9.61937	95.68277		11.69	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,136.87000		1.13687	0.00000	1,401.39000	1.40139	1,136.870	11.12	0.23	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	4,190.39000		4.19039	0.00000	3,690.15000	3.69015	4,190.390	11.98	(0.51)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,849.41000		2.84941	0.00000	2,487.07000	2.48707	2,849.410	12.97	(0.37)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.83289		96.48642	0.00000	9.67927	97.55012		11.09	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.92278		93.74293	0.00000	9.76340	94.82578		11.30	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		9.73692		106.76741	0.00000	9.59857	107.90167		13.19	0.00	0.00		0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.80939		103.59968	0.00000	9.66632	104.75461		12.55	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.87612		105.58164	0.00000	9.72811	106.75882		11.84	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.94003		102.53482	0.00000	9.78690	103.73500		12.18	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		10.02547		104.41024	0.00000	9.86688	105.63214		11.51	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		9.77093		91.80449	0.00000	9.62244	92.96832		14.66	0.00	0.00		0	46,020.00
R2044	On 06/08/2026	Bond Future	9.00	Put	6,778.85000		6.77885	0.00000	5,841.65000	5.84165	6,778.850	13.88	(0.84)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	5,103.88000		5.10388	0.00000	4,294.28000	4.29428	5,103.880	14.17	(0.74)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,687.46000		2.68746	0.00000	2,167.91000	2.16791	2,687.460	15.28	(0.50)	0.00		0	14,500.00

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
R2044	On 05/11/2026	Bond Future	0.00		9.83614		93.46977	0.00000	9.68301	94.65475		13.35	0.00	0.00		0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.89668		90.87422	0.00000	9.73860	92.08202		13.22	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.95805		92.64770	0.00000	9.79487	93.87914		12.99	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		10.04100		89.95909	0.00000	9.87224	91.21289		12.88	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		9.71669		95.25220	0.00000	9.56837	96.50188		15.29	0.00	38,672,393.20		406	255,025.00
R2048	On 06/08/2026	Bond Future	9.00	Put	6,897.06000		6.89706	0.00000	5,916.09000	5.91609	6,897.060	14.40	(0.82)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,902.52000		1.90252	0.00000	1,506.16000	1.50616	1,902.520	16.69	(0.36)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.77934		92.54246	0.00000	9.62654	93.81483		14.58	0.00	18,786,119.38		203	37,340.00
R2048	On 04/02/2027	Bond Future	0.00		9.83781		94.31260	0.00000	9.68027	95.60945		13.80	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.88958		91.71054	0.00000	9.72733	93.03273		13.81	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.95988		93.38910	0.00000	9.79251	94.73528		13.52	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		9.63967		123.14664	0.00000	9.49135	124.80767		15.24	0.00	0.00		0	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	77.02000		0.07702	0.00000	130.58000	0.13058	77.020	15.53	0.02	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,237.73000		1.23773	0.00000	1,725.68000	1.72568	1,237.730	14.98	0.25	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	7,475.64000		7.47564	0.00000	6,302.56000	6.30256	7,475.640	14.98	(0.75)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	3,915.42000		3.91542	0.00000	3,160.63000	3.16063	3,915.420	16.12	(0.50)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.69827		119.51985	0.00000	9.54547	121.21113		15.12	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.75140		121.80637	0.00000	9.59398	123.53012		14.29	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.80156		118.31948	0.00000	9.63939	120.07699		14.29	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.86903		120.48369	0.00000	9.70177	122.27309		13.58	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		9.13294		84.06104	0.00000	9.03027	84.63393		11.08	0.00	252,183.12		3	37,641.00
R209	On 05/11/2026	Bond Future	0.00		9.19526		82.43501	0.00000	9.08873	83.01830		10.39	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.25064		84.01187	0.00000	9.13998	84.60645		9.71	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	568.23000		0.56823	0.00000	678.34000	0.67834	568.230	9.28	0.17	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	3,620.83000		3.62083	0.00000	3,294.99000	3.29499	3,620.830	9.66	(0.57)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.30252		82.49844	0.00000	9.18751	83.10470		9.50	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	999.51000		0.99951	0.00000	1,156.04000	1.15604	999.510	9.14	0.24	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	3,157.56000		3.15756	0.00000	2,882.56000	2.88256	3,157.560	9.92	(0.48)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.37960		84.00879	0.00000	9.25996	84.62594		8.93	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		266.88192		266.88192	0.00000	266.97215	266.97215		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.24828		268.24828	0.00000	268.34093	268.34093		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.44014		273.44014	0.00000	273.53500	273.53500		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.21224		275.21224	0.00000	275.30865	275.30865		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.32061		280.32061	0.00000	280.41791	280.41791		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		8.50443		97.55038	0.00000	8.42050	97.85169		5.57	0.00	0.00		0	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.57947		95.76981	0.00000	8.48985	96.07661		5.14	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.64479		97.60149	0.00000	8.54857	97.91434		4.83	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.69757		95.95182	0.00000	8.59409	96.27087		4.53	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	900.69000		0.90069	0.00000	1,016.28000	1.01628	900.690	4.31	0.34	0.00		0	2,830.00

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	9.25	Put	1,190.64000	1.19064	0.00000	1,084.18000	1.08418	1,190.640	5.14	(0.35)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.80320	97.70941	0.00000	8.69139	98.03397		4.09	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		9.63917	78.61672	0.00000	9.49590	79.53680		14.22	0.00	0.00	0	24,720.00
R214	On 05/11/2026	Bond Future	0.00		9.70497	76.74624	0.00000	9.55721	77.68303		13.47	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.76638	78.21416	0.00000	9.61383	79.16901		12.69	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.82092	76.44020	0.00000	9.66356	77.41374		12.58	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.89585	77.83981	0.00000	9.73331	78.83100		11.93	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 :												355,714,791.30		3,616	1,645,417.00
Grand Total:												355,714,791.30		3,616	1,645,417.00