

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2026

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 06/08/2026	Index Future	0.00		1,281.68000		1,281.68000	0.00000	1,278.86100	1,278.86100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,305.59300		1,305.59300	0.00000	1,302.30900	1,302.30900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,331.22300		1,331.22300	0.00000	1,327.20000	1,327.20000		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,357.94300		1,357.94300	0.00000	1,353.07800	1,353.07800		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,383.37000		1,383.37000	0.00000	1,377.67400	1,377.67400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,656.18500		1,656.18500	0.00000	1,648.67700	1,648.67700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,687.08500		1,687.08500	0.00000	1,678.90600	1,678.90600		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,720.20400		1,720.20400	0.00000	1,710.99500	1,710.99500		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,754.73100		1,754.73100	0.00000	1,744.35600	1,744.35600		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,787.58900		1,787.58900	0.00000	1,776.06500	1,776.06500		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,399.43900		1,399.43900	0.00000	1,390.29700	1,390.29700		0.00	0.00	0.00	0	76.00
ALBI	On 05/11/2026	Index Future	0.00		1,425.54800		1,425.54800	0.00000	1,415.78900	1,415.78900		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,453.53300		1,453.53300	0.00000	1,442.84800	1,442.84800		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,482.70800		1,482.70800	0.00000	1,470.98100	1,470.98100		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,510.47200		1,510.47200	0.00000	1,497.72100	1,497.72100		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.21153		94.27379	0.00000	9.28535	93.91747		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.28561		92.24324	0.00000	9.36935	91.85047		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.35017		94.07672	0.00000	9.44872	93.62808		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.40579		92.18979	0.00000	9.52140	91.67904		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.49478		93.95003	0.00000	9.62856	93.37850		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.75302		92.53977	0.00000	9.87208	91.66901		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.81617		90.00608	0.00000	9.94325	89.08973		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.87071		91.79579	0.00000	10.00861	90.81423		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.92261		89.39476	0.00000	10.07260	88.34120		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.99360		91.09981	0.00000	10.15592	89.97671		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		1,372.53000		1,372.53000	0.00000	1,363.20000	1,363.20000		0.00	0.00	0.00	0	729.00
GOVI	On 05/11/2026	GOVI	0.00		1,398.13700		1,398.13700	0.00000	1,388.19500	1,388.19500		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,425.58400		1,425.58400	0.00000	1,414.72700	1,414.72700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,454.19800		1,454.19800	0.00000	1,442.31200	1,442.31200		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,481.42800		1,481.42800	0.00000	1,468.53000	1,468.53000		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		150.27780		150.27780	0.00000	150.39649	150.39649		0.00	0.00	0.00	0	8,289.00
I2029	On 05/11/2026	Bond Future	0.00		151.59008		151.59008	0.00000	151.66284	151.66284		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.60172		154.60172	0.00000	154.59711	154.59711		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.20714		156.20714	0.00000	156.11440	156.11440		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.19557		159.19557	0.00000	159.01489	159.01489		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		116.32739		116.32739	0.00000	116.72040	116.72040		2.71	0.00	0.00	0	4,899.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 05/11/2026	Bond Future	0.00		118.50278		118.50278	0.00000	118.86527	118.86527		2.42	0.00	0.00		0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.36255		118.36255	0.00000	118.67102	118.67102		2.27	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.76585		120.76585	0.00000	121.01202	121.01202		2.04	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.52390		120.52390	0.00000	120.70897	120.70897		1.94	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		146.38462		146.38462	0.00000	146.83247	146.83247		0.00	0.00	426,711,167.30		2,915	21,994.00
I2033	On 05/11/2026	Bond Future	0.00		147.52059		147.52059	0.00000	147.92986	147.92986		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.45134		150.45134	0.00000	150.79184	150.79184		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.86719		151.86719	0.00000	152.12906	152.12906		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.77271		154.77271	0.00000	154.95562	154.95562		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		161.66362		161.66362	0.00000	161.81830	161.81830		0.00	0.00	0.00		0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00		164.68664		164.68664	0.00000	164.79193	164.79193		0.00	0.00	0.00		0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		165.69355		165.69355	0.00000	165.71593	165.71593		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.05720		169.05720	0.00000	168.98459	168.98459		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.97511		169.97511	0.00000	169.80875	169.80875		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		125.02448		125.02448	0.00000	125.30991	125.30991		7.80	0.00	0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.36257		127.36257	0.00000	127.61263	127.61263		7.34	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.95449		126.95449	0.00000	127.14378	127.14378		7.11	0.00	0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.53229		129.53229	0.00000	129.65200	129.65200		6.68	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.00373		129.00373	0.00000	129.05527	129.05527		6.59	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		145.13274		145.13274	0.00000	145.87700	145.87700		0.00	0.00	0.00		0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.49313		145.49313	0.00000	146.20482	146.20482		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.38408		148.38408	0.00000	149.03367	149.03367		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.98798		148.98798	0.00000	149.56613	149.56613		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.83699		151.83699	0.00000	152.34350	152.34350		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		147.16416		147.16416	0.00000	147.15769	147.15769		0.00	0.00	0.00		0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.91605		149.91605	0.00000	149.86181	149.86181		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.37299		150.37299	0.00000	150.24081	150.24081		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.42580		153.42580	0.00000	153.20432	153.20432		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.78075		153.78075	0.00000	153.47190	153.47190		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		132.87123		132.87123	0.00000	133.32104	133.32104		11.46	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.35591		135.35591	0.00000	135.77118	135.77118		10.86	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.10663		135.10663	0.00000	135.46004	135.46004		10.55	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.84998		137.84998	0.00000	138.13222	138.13222		9.98	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.48048		137.48048	0.00000	137.69326	137.69326		9.88	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		452.86600		452.86600	0.00000	453.67600	453.67600		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.42500		461.42500	0.00000	462.10400	462.10400		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.59000		470.59000	0.00000	471.04400	471.04400		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.14100		480.14100	0.00000	480.33400	480.33400		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.23500		489.23500	0.00000	489.16900	489.16900		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

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 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.29817	100.85818	0.00000	7.30046	100.85737			0.39	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.75839	102.72019	0.00000	7.05093	102.68670			0.14	0.00	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	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.69310	104.26183	0.00000	7.70028	104.25327			1.52	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.72001	105.54032	0.00000	7.76065	105.49811			1.22	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.64814	103.76049	0.00000	7.76649	103.66145			0.98	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.44918	105.84507	0.00000	7.71840	105.68375			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.31738	102.53659	0.00000	7.93255	102.31483			0.41	0.00	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	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		299.96480	299.96480	0.00000	300.54157	300.54157			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.57351	305.57351	0.00000	306.06435	306.06435			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.07182	306.07182	0.00000	306.41574	306.41574			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.28496	312.28496	0.00000	312.45961	312.45961			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.55544	312.55544	0.00000	312.56441	312.56441			0.00	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	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.15606	99.79280	0.00000	8.21607	99.61535			4.44	0.00	199,585.60		2	151,759.00
R2030	On 06/08/2026	Bond Future	7.21	Call	52.28000	0.05228	0.00000	37.42000	0.03742	52.280	4.06	0.07	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	255.95000	0.25595	0.00000	217.26000	0.21726	255.950	4.04	0.24	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	926.63000	0.92663	0.00000	1,035.81000	1.03581	926.630	4.27	(0.55)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.20200	101.63545	0.00000	8.27895	101.42218			3.92	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.22034	99.62387	0.00000	8.32509	99.35368			3.58	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.23559	101.62546	0.00000	8.37540	101.29201			3.15	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.31887	99.53560	0.00000	8.50064	99.13981			2.99	0.00	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	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.45700	102.09094	0.00000	8.51547	101.83488			6.90	0.00	17,253,368.86		169	130,153.00
R2032	On 05/11/2026	Bond Future	0.00		8.50838	99.81602	0.00000	8.57792	99.52285			6.33	0.00	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.54282	101.77711	0.00000	8.62949	101.42592			5.78	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.56837	99.65920	0.00000	8.67538	99.24320			5.73	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.63358	101.54006	0.00000	8.76263	101.06090			5.24	0.00	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	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2033	On 06/08/2026	Bond Future	0.00		8.56203		110.80523	0.00000	8.62549	110.47532			7.39	0.00	1,662,078.45	15	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.61409		107.80890	0.00000	8.68789	107.43777			7.11	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.65077		109.92718	0.00000	8.74023	109.49235			6.53	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.67955		107.09032	0.00000	8.78737	106.58438			6.35	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.74378		109.11068	0.00000	8.87117	108.53572			5.87	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		8.72724		104.84804	0.00000	8.80052	104.41150			9.15	0.00	95,726,260.52	913	93,459.00
R2035	On 06/08/2026	Bond Future	7.70	Call	159.77000		0.15977	0.00000	111.84000	0.11184	159.770		9.15	0.08	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	304.14000		0.30414	0.00000	229.03000	0.22903	304.140		8.94	0.14	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	690.32000		0.69032	0.00000	565.23000	0.56523	690.320		8.79	0.27	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,125.98000		3.12598	0.00000	3,428.58000	3.42858	3,125.980		8.81	(0.70)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,687.92000		1.68792	0.00000	1,479.69000	1.47969	1,687.920		9.11	0.50	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,948.16000		1.94816	0.00000	1,722.57000	1.72257	1,948.160		9.21	0.54	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,263.46000		3.26346	0.00000	2,970.07000	2.97007	3,263.460		9.76	0.70	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	780.31000		0.78031	0.00000	909.68000	0.90968	780.310		9.90	(0.26)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,655.96000		3.65596	0.00000	3,347.25000	3.34725	3,655.960		9.92	0.74	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	575.24000		0.57524	0.00000	675.77000	0.67577	575.240		10.24	(0.20)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	382.71000		0.38271	0.00000	452.54000	0.45254	382.710		10.71	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	334.11000		0.33411	0.00000	395.82000	0.39582	334.110		10.86	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	328.55000		0.32855	0.00000	389.15000	0.38915	328.550		10.88	(0.12)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	164.49000		0.16449	0.00000	192.93000	0.19293	164.490		11.67	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	141.65000		0.14165	0.00000	165.42000	0.16542	141.650		11.84	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.77795		102.28186	0.00000	8.86006	101.80432			8.56	0.00	0.00	0	32,844.00
R2035	On 05/11/2026	Bond Future	7.97	Call	698.23000		0.69823	0.00000	570.23000	0.57023	698.230		8.42	0.22	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,340.32000		3.34032	0.00000	3,634.12000	3.63412	3,340.320		8.33	(0.61)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,443.28000		2.44328	0.00000	2,211.20000	2.21120	2,443.280		8.62	0.52	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,910.81000		1.91081	0.00000	2,131.24000	2.13124	1,910.810		8.84	(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,322.22000		1.32222	0.00000	1,492.86000	1.49286	1,322.220		9.35	(0.31)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	770.44000		0.77044	0.00000	879.90000	0.87990	770.440		10.20	(0.19)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.81718		104.29106	0.00000	8.91240	103.75085			8.22	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	755.45000		0.75545	0.00000	585.17000	0.58517	755.450		8.21	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,343.79000		1.34379	0.00000	1,145.16000	1.14516	1,343.790		7.81	0.31	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,783.25000		1.78325	0.00000	1,567.07000	1.56707	1,783.250		7.80	0.39	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,727.51000		2.72751	0.00000	3,003.86000	3.00386	2,727.510		8.07	(0.48)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,533.19000		2.53319	0.00000	2,800.34000	2.80034	2,533.190		8.15	(0.45)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,621.60000		1.62160	0.00000	1,820.32000	1.82032	1,621.600		8.80	(0.31)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.84529		101.87852	0.00000	8.95533	101.26905			8.06	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.90158		103.80180	0.00000	9.02730	103.12440			7.53	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		9.06045		96.53239	0.00000	9.13359	96.05822			11.00	0.00	38,419,891.22	398	227,294.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,388.17000		6.38817	0.00000	5,990.63000	5.99063	6,388.170		13.12	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	137.85000		0.13785	0.00000	163.36000	0.16336	137.850		14.72	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	41.97000		0.04197	0.00000	50.04000	0.05004	41.970		15.42	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.11236		98.31492	0.00000	9.19319	97.80052			10.26	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,012.46000		4.01246	0.00000	3,714.72000	3.71472	4,012.460		10.61	0.64	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	818.54000		0.81854	0.00000	933.35000	0.93335	818.540		12.12	(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	448.44000		0.44844	0.00000	495.42000	0.49542	448.440		13.25	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.15405		95.98770	0.00000	9.24618	95.41239			10.01	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	8.44	Call	1,396.52	000	1.39652	0.00000	1,194.93	000	1.19493	1,396.520	9.67	0.30	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,770.58	000	2.77058	0.00000	3,053.96	000	3.05396	2,770.580	10.10	(0.44)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,801.90	000	1.80190	0.00000	2,010.60	000	2.01060	1,801.900	10.91	(0.31)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.19549		97.91646	0.00000	9.30036		97.27391		9.47	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.26306		95.50558	0.00000	9.38132		94.79706		9.31	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		9.14991		116.15307	0.00000	9.23332		115.51634		10.68	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.20779		112.81431	0.00000	9.29929		112.12915		10.12	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.25522		115.03106	0.00000	9.35832		114.27344		9.45	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.29759		111.85537	0.00000	9.41378		111.01747		9.49	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.36425		113.96532	0.00000	9.49396		113.04968		9.14	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		9.25973		108.12058	0.00000	9.33784		107.52981		11.68	0.00	1,513,688.12	14	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.31776		105.13771	0.00000	9.40329		104.50189		11.43	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.36603		107.20351	0.00000	9.46222		106.50028		10.70	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.40956		104.37508	0.00000	9.51776		103.59705		10.64	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,739.44	000	2.73944	0.00000	2,421.80	000	2.42180	2,739.440	10.28	0.39	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,596.37	000	3.59637	0.00000	3,962.61	000	3.96261	3,596.370	10.83	(0.42)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.47579		106.34412	0.00000	9.59634		105.49362		10.05	0.00	0.00	0	0.00
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		9.31616		97.88922	0.00000	9.44576		96.92963		13.05	0.00	3,328,233.48	34	80,999.00
R2040	On 05/11/2026	Bond Future	0.00		9.37001		99.69678	0.00000	9.50834		98.68780		11.79	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,595.92	000	5.59592	0.00000	4,964.88	000	4.96488	5,595.920	12.58	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	813.38	000	0.81338	0.00000	1,003.86	000	1.00386	813.380	14.31	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	470.87	000	0.47087	0.00000	555.88	000	0.55588	470.870	15.69	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.41510		97.14629	0.00000	9.56543		96.06619		11.60	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,866.08	000	1.86608	0.00000	1,489.03	000	1.48903	1,866.080	11.32	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,988.35	000	2.98835	0.00000	3,492.66	000	3.49266	2,988.350	11.87	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,961.91	000	1.96191	0.00000	2,338.99	000	2.33899	1,961.910	12.82	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.45993		99.09843	0.00000	9.62349		97.94055		11.05	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.52779		96.45904	0.00000	9.70528		95.22504		11.22	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		9.41382		109.44549	0.00000	9.54834		108.31807		13.16	0.00	4,049,483.13	37	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.47121		106.36101	0.00000	9.61441		105.17844		12.48	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.51968		108.45093	0.00000	9.67454		107.18984		12.12	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.56380		105.52141	0.00000	9.73155		104.17398		12.08	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.62828		107.51196	0.00000	9.80934		106.08088		11.44	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.43278		94.48773	0.00000	9.58255		93.28479		14.60	0.00	2,173,217.79	23	45,617.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,689.19	000	4.68919	0.00000	5,560.64	000	5.56064	4,689.190	14.13	(0.71)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,290.61	000	3.29061	0.00000	4,041.09	000	4.04109	3,290.610	14.24	(0.58)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,505.99	000	1.50599	0.00000	1,987.09	000	1.98709	1,505.990	15.16	(0.34)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.48368		96.23245	0.00000	9.64190		94.97684		13.71	0.00	0.00	0	86,531.00
R2044	On 04/02/2027	Bond Future	0.00		9.52673		93.73921	0.00000	9.69629		92.40941		13.51	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.56937		95.62284	0.00000	9.75126		94.21252		12.87	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.63206		93.04311	0.00000	9.82694		91.55393		12.78	0.00	0.00	0	0.00
R2044	On 31/01/2044	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

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
R2048	On 06/08/2026	Bond Future	0.00		9.37980		98.13068	0.00000	9.52403	96.88080		15.18	0.00	11,088,766.84	113	254,964.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,703.09000		4.70309	0.00000	5,590.23000	5.59023	4,703.090	14.57	(0.69)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	990.85000		0.99085	0.00000	1,346.80000	1.34680	990.850	16.51	(0.22)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.42884		95.50386	0.00000	9.58090	94.20042		14.43	0.00	17,954,725.68	188	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.47084		97.37998	0.00000	9.63333	96.00161		14.07	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.50537		94.89222	0.00000	9.67905	93.43215		14.06	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.55717		96.68334	0.00000	9.74252	95.14362		13.36	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		9.29784		127.03478	0.00000	9.44201	125.36898		15.68	0.00	2,032,556.48	16	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	275.36000		0.27536	0.00000	137.70000	0.13770	275.360	16.44	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,451.84000		2.45184	0.00000	1,848.79000	1.84879	2,451.840	15.01	0.41	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,801.61000		4.80161	0.00000	5,864.36000	5.86436	4,801.610	15.01	(0.59)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,169.32000		2.16932	0.00000	2,854.33000	2.85433	2,169.320	15.94	(0.34)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.34279		123.51871	0.00000	9.49469	121.78231		14.91	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.37975		125.94571	0.00000	9.54178	124.11120		14.09	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.41260		122.61087	0.00000	9.58569	120.66884		14.13	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.46172		124.92389	0.00000	9.64621	122.87783		13.81	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		8.89199		85.41364	0.00000	8.96492	85.00125		11.11	0.00	10,249,636.80	120	37,878.00
R209	On 05/11/2026	Bond Future	0.00		8.94042		83.83920	0.00000	9.02095	83.39218		10.36	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.97808		85.48626	0.00000	9.06973	84.98675		9.68	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	896.22000		0.89622	0.00000	743.32000	0.74332	896.220	9.50	0.23	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,814.11000		2.81411	0.00000	3,077.98000	3.07798	2,814.110	9.64	(0.49)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.01029		84.05004	0.00000	9.11459	83.49203		9.49	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,460.19000		1.46019	0.00000	1,251.57000	1.25157	1,460.190	9.31	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,450.95000		2.45095	0.00000	2,699.76000	2.69976	2,450.950	9.88	(0.40)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.06641		85.63681	0.00000	9.18382	85.02175		9.18	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		266.95743		266.95743	0.00000	266.80864	266.80864		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.38167		268.38167	0.00000	268.14479	268.14479		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.71396		273.71396	0.00000	273.33290	273.33290		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.61925		275.61925	0.00000	275.07508	275.07508		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.89096		280.89096	0.00000	280.18443	280.18443		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		8.31026		98.24924	0.00000	8.36914	98.03666		5.57	0.00	13,558,395.12	138	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.36318		96.51231	0.00000	8.43506	96.26477		5.35	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.39753		98.40797	0.00000	8.49004	98.10526		4.81	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.41400		96.82925	0.00000	8.53130	96.46510		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,233.73000		1.23373	0.00000	1,083.30000	1.08330	1,233.730	4.32	0.42	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	893.86000		0.89386	0.00000	1,014.15000	1.01415	893.860	5.12	(0.29)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.47771		98.65804	0.00000	8.62293	98.23337		4.08	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		9.34288		80.53692	0.00000	9.46163	79.75920		14.16	0.00	4,510,067.52	56	24,608.00

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
R214	On 05/11/2026	Bond Future	0.00		9.39555	78.72667	0.00000	9.52189	77.90936		13.36	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.44073	80.27305	0.00000	9.57749	79.39896		12.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.47802	78.58425	0.00000	9.62614	77.64782		12.51	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.53454	80.06795	0.00000	9.69445	79.07066		12.19	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 :											650,431,122.91		5,151 1,645,807.00		
Grand Total:											650,431,122.91		5,151 1,645,807.00		