

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2026

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	1,294.33100	1,294.33100	0.00000	1,289.99800	1,289.99800		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,318.46500	1,318.46500	0.00000	1,314.05500	1,314.05500		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,344.32900	1,344.32900	0.00000	1,339.83600	1,339.83600		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,371.30200	1,371.30200	0.00000	1,366.72000	1,366.72000		0.00	0.00	0.00	0	0.00
AL37	On	05/08/2027			Index Future	0.00	1,396.99800	1,396.99800	0.00000	1,392.32700	1,392.32700		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,678.81700	1,678.81700	0.00000	1,672.52500	1,672.52500		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,710.12000	1,710.12000	0.00000	1,703.71500	1,703.71500		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,743.66700	1,743.66700	0.00000	1,737.14100	1,737.14100		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,778.65200	1,778.65200	0.00000	1,771.99800	1,771.99800		0.00	0.00	0.00	0	0.00
AL7T	On	05/08/2027			Index Future	0.00	1,811.98200	1,811.98200	0.00000	1,805.19800	1,805.19800		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,420.12300	1,420.12300	0.00000	1,414.71900	1,414.71900		0.00	0.00	0.00	0	76.00
ALBI	On	05/11/2026			Index Future	0.00	1,446.60400	1,446.60400	0.00000	1,441.10200	1,441.10200		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,474.98100	1,474.98100	0.00000	1,469.37500	1,469.37500		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,504.57500	1,504.57500	0.00000	1,498.85900	1,498.85900		0.00	0.00	0.00	0	0.00
ALBI	On	05/08/2027			Index Future	0.00	1,532.76900	1,532.76900	0.00000	1,526.94200	1,526.94200		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.98924	95.35737	0.00000	9.05391	95.04048		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.05286	93.34612	0.00000	9.12051	93.02385		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.10602	95.20015	0.00000	9.17688	94.87233		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	9.14940	93.33531	0.00000	9.22376	93.00125		0.00	0.00	0.00	0	0.00
ES33	On	05/08/2027			Bond Future	0.00	9.22438	95.11893	0.00000	9.30290	94.77759		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	9.50815	94.37050	0.00000	9.57180	93.88941		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.56347	91.87005	0.00000	9.62910	91.38052		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.61003	93.69540	0.00000	9.67765	93.19702		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.65343	91.33227	0.00000	9.72321	90.82415		0.00	0.00	0.00	0	0.00
ES42	On	05/08/2027			Bond Future	0.00	9.71516	93.07580	0.00000	9.78739	92.55711		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	1,393.33500	1,393.33500	0.00000	1,387.94400	1,387.94400		0.00	0.00	0.00	0	734.00
GOVI	On	05/11/2026			GOVI	0.00	1,419.31500	1,419.31500	0.00000	1,413.82800	1,413.82800		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,447.15700	1,447.15700	0.00000	1,441.56600	1,441.56600		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,476.19300	1,476.19300	0.00000	1,470.49200	1,470.49200		0.00	0.00	0.00	0	0.00
GOVI	On	05/08/2027			GOVI	0.00	1,503.85500	1,503.85500	0.00000	1,498.04300	1,498.04300		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	150.21450	150.21450	0.00000	150.16256	150.16256		0.00	0.00	0.00	0	8,306.00
I2029	On	05/11/2026			Bond Future	0.00	151.52373	151.52373	0.00000	151.47174	151.47174		0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027			Bond Future	0.00	154.53189	154.53189	0.00000	154.48020	154.48020		0.00	0.00	0.00	0	0.00
I2029	On	06/05/2027			Bond Future	0.00	156.13495	156.13495	0.00000	156.08284	156.08284		0.00	0.00	0.00	0	0.00
I2029	On	05/08/2027			Bond Future	0.00	159.12430	159.12430	0.00000	159.06983	159.06983		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	116.44266	116.44266	0.00000	116.43290	116.43290		0.00	0.00	0.00	0	5,260.00

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		118.61899		118.61899	0.00000	118.60978	118.60978		0.00	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.47875		118.47875	0.00000	118.47038	118.47038		0.00	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.88347		120.88347	0.00000	120.87548	120.87548		0.00	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.64478		120.64478	0.00000	120.63554	120.63554		0.00	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		146.41170		146.41170	0.00000	146.39552	146.39552		0.00	0.00	0.00	0	22,007.00
I2033	On 05/11/2026	Bond Future	0.00		147.54657		147.54657	0.00000	147.53102	147.53102		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.47572		150.47572	0.00000	150.46103	150.46103		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.89082		151.89082	0.00000	151.87650	151.87650		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.79903		154.79903	0.00000	154.78311	154.78311		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		161.53446		161.53446	0.00000	161.51487	161.51487		0.00	0.00	0.00	0	4,217.00
I2038	On 05/11/2026	Bond Future	0.00		164.55342		164.55342	0.00000	164.53459	164.53459		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		165.55467		165.55467	0.00000	165.53690	165.53690		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.91435		168.91435	0.00000	168.89693	168.89693		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.83126		169.83126	0.00000	169.81185	169.81185		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.90375		124.90375	0.00000	124.88915	124.88915		0.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.23833		127.23833	0.00000	127.22421	127.22421		0.00	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.82513		126.82513	0.00000	126.81189	126.81189		0.00	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.39942		129.39942	0.00000	129.38643	129.38643		0.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.86929		128.86929	0.00000	128.85485	128.85485		0.00	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		145.05391		145.05391	0.00000	144.18637	144.18637		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.41105		145.41105	0.00000	144.52819	144.52819		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.29819		148.29819	0.00000	147.39896	147.39896		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.89948		148.89948	0.00000	147.98266	147.98266		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.74898		151.74898	0.00000	150.81341	150.81341		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		146.44107		146.44107	0.00000	145.92429	145.92429		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.17773		149.17773	0.00000	148.65233	148.65233		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.61723		149.61723	0.00000	149.08258	149.08258		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.65343		152.65343	0.00000	152.10853	152.10853		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.99549		152.99549	0.00000	152.43870	152.43870		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		132.89588		132.89588	0.00000	132.88116	132.88116		0.00	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.37980		135.37980	0.00000	135.36547	135.36547		0.00	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.12827		135.12827	0.00000	135.11480	135.11480		0.00	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.87102		137.87102	0.00000	137.85785	137.85785		0.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.50319		137.50319	0.00000	137.48849	137.48849		0.00	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		452.52200		452.52200	0.00000	451.61600	451.61600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.07000		461.07000	0.00000	460.14800	460.14800		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.22200		470.22200	0.00000	469.28200	469.28200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.76100		479.76100	0.00000	478.80400	478.80400		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.85500		488.85500	0.00000	487.87800	487.87800		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	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		7.15488		100.90875	0.00000	7.18683	100.89747			0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.31882		102.77055	0.00000	6.41307	102.75975			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	0.00
R188	On 06/08/2026	Bond Future	0.00		7.58430		104.39176	0.00000	7.60399	104.36823			0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.58658		105.67909	0.00000	7.61026	105.65444			0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.47613		103.90471	0.00000	7.50583	103.87979			0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.20578		105.99131	0.00000	7.24719	105.96641			0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.90098		102.68723	0.00000	6.97375	102.66088			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	0.00
R202	On 06/08/2026	Bond Future	0.00		300.91037		300.91037	0.00000	299.79621	299.79621			0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		306.53358		306.53358	0.00000	305.40057	305.40057			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		307.04453		307.04453	0.00000	305.89162	305.89162			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.27515		313.27515	0.00000	312.10022	312.10022			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		313.56953		313.56953	0.00000	312.36932	312.36932			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.90104		100.55128	0.00000	7.98853	100.29027			4.44	0.00	0.00	0	151,759.00
R2030	On 06/08/2026	Bond Future	7.21	Call	112.69000		0.11269	0.00000	85.54000	0.08554	112.690	4.06		0.13	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	466.15000		0.46615	0.00000	379.05000	0.37905	466.150	4.04		0.38	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	539.56000		0.53956	0.00000	655.52000	0.65552	539.560	4.27		(0.40)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.92539		102.40678	0.00000	8.02018	102.14163			3.92	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.91803		100.40880	0.00000	8.02147	100.13936			3.58	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.90260		102.42533	0.00000	8.01643	102.15100			3.15	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.94673		100.35216	0.00000	8.07411	100.07170			2.99	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		8.19237		103.26018	0.00000	8.28295	102.85805			6.90	0.00	0.00	0	130,148.00
R2032	On 05/11/2026	Bond Future	0.00		8.22875		101.00579	0.00000	8.32439	100.59688			6.33	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.24671		102.98866	0.00000	8.34788	102.57267			5.78	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.25391		100.89426	0.00000	8.36129	100.47040			5.73	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.29788		102.80003	0.00000	8.41260	102.36724			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

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		8.28792		112.24526	0.00000	8.38340	111.74088			7.39	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.32585		109.27429	0.00000	8.42618	108.76134			7.11	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.34719		111.41969	0.00000	8.45276	110.89768			6.53	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.35916		108.61191	0.00000	8.47052	108.07994			6.35	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.40422		110.66273	0.00000	8.52232	110.11969			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		8.50182		106.20641	0.00000	8.56552	105.82017			9.15	0.00	0.00	0	93,959.00
R2035	On 06/08/2026	Bond Future	7.70	Call	274.82000		0.27482	0.00000	233.84000	0.23384	274.820		9.15	0.13	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	507.17000		0.50717	0.00000	436.75000	0.43675	507.170		8.94	0.22	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,083.43000		1.08343	0.00000	952.50000	0.95250	1,083.430		8.79	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,195.68000		2.19568	0.00000	2,440.28000	2.44028	2,195.680		8.81	(0.59)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,392.90000		2.39290	0.00000	2,170.17000	2.17017	2,392.900		9.11	0.62	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,711.31000		2.71131	0.00000	2,472.36000	2.47236	2,711.310		9.21	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,239.32000		4.23932	0.00000	3,943.42000	3.94342	4,239.320		9.76	0.80	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	438.47000		0.43847	0.00000	518.35000	0.51835	438.470		9.90	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,677.30000		4.67730	0.00000	4,369.71000	4.36971	4,677.300		9.92	0.83	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	311.27000		0.31127	0.00000	371.57000	0.37157	311.270		10.24	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	197.73000		0.19773	0.00000	238.79000	0.23879	197.730		10.71	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	170.12000		0.17012	0.00000	206.19000	0.20619	170.120		10.86	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	167.00000		0.16700	0.00000	202.49000	0.20249	167.000		10.88	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	78.05000		0.07805	0.00000	96.23000	0.09623	78.050		11.67	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	66.29000		0.06629	0.00000	82.00000	0.08200	66.290		11.84	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.54307		103.66423	0.00000	8.60938	103.27150			8.56	0.00	0.00	0	32,844.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,016.83000		1.01683	0.00000	914.13000	0.91413	1,016.830		8.42	0.29	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,523.65000		2.52365	0.00000	2,739.82000	2.73982	2,523.650		8.33	(0.52)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,190.44000		3.19044	0.00000	2,962.24000	2.96224	3,190.440		8.62	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,361.67000		1.36167	0.00000	1,502.40000	1.50240	1,361.670		8.84	(0.33)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	915.24000		0.91524	0.00000	1,017.59000	1.01759	915.240		9.35	(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	516.09000		0.51609	0.00000	578.52000	0.57852	516.090		10.20	(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.57209		105.69896	0.00000	8.64119	105.29946			8.22	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,047.80000		1.04780	0.00000	955.32000	0.95532	1,047.800		8.21	0.25	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,813.36000		1.81336	0.00000	1,667.53000	1.66753	1,813.360		7.81	0.39	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,355.51000		2.35551	0.00000	2,179.65000	2.17965	2,355.510		7.80	0.47	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,085.59000		2.08559	0.00000	2,254.21000	2.25421	2,085.590		8.07	(0.40)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,926.06000		1.92606	0.00000	2,085.00000	2.08500	1,926.060		8.15	(0.37)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,200.21000		1.20021	0.00000	1,308.51000	1.30851	1,200.210		8.80	(0.25)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.58951		103.31380	0.00000	8.66157	102.90679			8.06	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.63355		105.26585	0.00000	8.70914	104.85020			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		8.84544		97.94459	0.00000	8.90418	97.55605			11.00	0.00	0.00	0	230,364.00
R2037	On 06/08/2026	Bond Future	9.30	Put	823.20000		0.82320	0.00000	943.17000	0.94317	823.200		11.52	(0.27)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,611.55000		7.61155	0.00000	7,264.04000	7.26404	7,611.550		13.12	0.92	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	67.07000		0.06707	0.00000	81.49000	0.08149	67.070		14.72	(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	17.97000		0.01797	0.00000	22.53000	0.02253	17.970		15.42	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.88956		99.75203	0.00000	8.95036	99.35704			10.26	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,943.49000		4.94349	0.00000	4,673.76000	4.67376	4,943.490		10.61	0.71	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	564.47000		0.56447	0.00000	625.19000	0.62519	564.470		12.12	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	300.89000		0.30089	0.00000	335.38000	0.33538	300.890		13.25	(0.07)	0.00	0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	0.00		8.92290		97.45154	0.00000	8.98589	97.04971		10.01	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,848.88000		1.84888	0.00000	1,713.26000	1.71326	1,848.880	9.67	0.36	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,153.58000		2.15358	0.00000	2,310.44000	2.31044	2,153.580	10.10	(0.37)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,368.80000		1.36880	0.00000	1,477.10000	1.47710	1,368.800	10.91	(0.25)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.95546		99.40889	0.00000	9.02083	98.99942		9.47	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.01286		97.02777	0.00000	9.08107	96.60963		9.31	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		8.92482		117.89684	0.00000	8.99377	117.35870		10.68	0.00	0.00		0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		8.97437		114.58901	0.00000	9.04581	114.04172		10.12	0.00	0.00		0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.01309		116.83885	0.00000	9.08712	116.28184		9.45	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.04623		113.69845	0.00000	9.12303	113.13086		9.49	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.10256		115.84504	0.00000	9.18257	115.26568		9.14	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		9.04015		109.80684	0.00000	9.09870	109.35350		11.68	0.00	0.00		0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.09051		106.85393	0.00000	9.15104	106.39295		11.43	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.13079		108.95185	0.00000	9.19337	108.48275		10.70	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.16589		106.15760	0.00000	9.23067	105.67957		10.64	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,465.43000		3.46543	0.00000	3,257.38000	3.25738	3,465.430	10.28	0.46	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,873.63000		2.87363	0.00000	3,054.50000	3.05450	2,873.630	10.83	(0.36)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.22270		108.16204	0.00000	9.29005	107.67395		10.05	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,356.98000		3.35698	0.00000	3,160.70000	3.16070	3,356.980	9.85	0.42	3,476,452.77		903	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,575.50000		3.57550	0.00000	3,369.78000	3.36978	3,575.500	9.81	0.44	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,680.39000		3.68039	0.00000	3,887.02000	3.88702	3,680.390	10.08	(0.40)	(6,758,018.12)		1,827	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,303.48000		3.30348	0.00000	3,493.68000	3.49368	3,303.480	10.25	(0.37)	0.00		0	180.00
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		9.07603		99.70321	0.00000	9.12948	99.29534		13.05	0.00	0.00		0	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.12205		101.54313	0.00000	9.17717	101.12845		11.79	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,903.97000		6.90397	0.00000	6,596.98000	6.59698	6,903.970	12.58	0.77	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	538.84000		0.53884	0.00000	592.30000	0.59230	538.840	14.31	(0.11)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	305.64000		0.30564	0.00000	337.34000	0.33734	305.640	15.69	(0.06)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.15884		99.02736	0.00000	9.21572	98.60543		11.60	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,511.71000		2.51171	0.00000	2,354.12000	2.35412	2,511.710	11.32	0.40	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,259.93000		2.25993	0.00000	2,410.36000	2.41036	2,259.930	11.87	(0.33)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,450.76000		1.45076	0.00000	1,554.81000	1.55481	1,450.760	12.82	(0.23)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.19496		101.01637	0.00000	9.25371	100.58656		11.05	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.25290		98.41486	0.00000	9.31392	97.97595		11.22	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		9.17934		111.45415	0.00000	9.23260	110.99298		0.00	0.00	0.00		0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.22915		108.40560	0.00000	9.28407	107.93661		0.00	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.26981		110.53392	0.00000	9.32641	110.05679		0.00	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.30574		107.64531	0.00000	9.36414	107.15915		0.00	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.36110		109.67781	0.00000	9.42163	109.18139		0.00	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		9.19858		96.41639	0.00000	9.25178	95.97310		14.60	0.00	48,208,195.00		500	45,775.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,351.20000		3.35120	0.00000	3,638.20000	3.63820	3,351.200	14.13	(0.60)	(359,195.73)		65	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,201.80000		2.20180	0.00000	2,428.72000	2.42872	2,201.800	14.24	(0.46)	(276,147.13)		65	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	889.31000		0.88931	0.00000	1,010.18000	1.01018	889.310	15.16	(0.23)	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		9.24257		98.19570	0.00000	9.29728	97.74485		13.71	0.00	0.00		0	91,911.00
R2044	On 04/02/2027	Bond Future	0.00		9.27839		95.73942	0.00000	9.33465	95.28071		13.51	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.31347		97.66250	0.00000	9.37140	97.19498		12.87	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.36758		95.12282	0.00000	9.42750	94.64561		12.78	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		9.14150		100.25530	0.00000	9.19426	99.77838		15.18	0.00	0.00		0	254,836.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,286.85000		3.28685	0.00000	3,581.49000	3.58149	3,286.850	14.57	(0.57)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	541.59000		0.54159	0.00000	624.52000	0.62452	541.590	16.51	(0.14)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.18380		97.66667	0.00000	9.23799	97.18161		14.43	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.21880		99.58375	0.00000	9.27446	99.09005		14.07	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.24631		97.13944	0.00000	9.30347	96.63631		14.06	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.29018		98.97454	0.00000	9.34914	98.46096		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		9.05461		129.93434	0.00000	9.11240	129.23505		15.68	0.00	46,776,362.40		360	68,601.00
R2053	On 06/08/2026	Bond Future	8.10	Call	475.56000		0.47556	0.00000	415.83000	0.41583	475.560	16.44	0.11	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,705.18000		3.70518	0.00000	3,363.76000	3.36376	3,705.180	15.01	0.54	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,155.39000		3.15539	0.00000	3,513.26000	3.51326	3,155.390	15.01	(0.46)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,246.63000		1.24663	0.00000	1,434.25000	1.43425	1,246.630	15.94	(0.23)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.09276		126.47040	0.00000	9.15210	125.75909		14.91	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.12281		128.95345	0.00000	9.18371	128.22935		14.09	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.14853		125.67792	0.00000	9.21107	124.93988		14.13	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.18969		128.05095	0.00000	9.25415	127.29779		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		8.67272		86.66942	0.00000	8.73617	86.30357		11.11	0.00	0.00		0	37,878.00
R209	On 05/11/2026	Bond Future	0.00		8.71317		85.11731	0.00000	8.77888	84.74520		10.36	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.74244		86.78815	0.00000	8.81049	86.40955		9.68	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,216.67000		1.21667	0.00000	1,113.67000	1.11367	1,216.670	9.50	0.29	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,198.39000		2.19839	0.00000	2,365.03000	2.36503	2,198.390	9.64	(0.42)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.76569		85.37739	0.00000	8.83629	84.99156		9.49	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,893.80000		1.89380	0.00000	1,757.54000	1.75754	1,893.800	9.31	0.37	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,939.05000		1.93905	0.00000	2,077.32000	2.07732	1,939.050	9.88	(0.34)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.81179		86.99050	0.00000	8.88534	86.59666		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		267.00705		267.00705	0.00000	266.99153	266.99153		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.42878		268.42878	0.00000	268.41458	268.41458		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.75816		273.75816	0.00000	273.74601	273.74601		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.66276		275.66276	0.00000	275.65150	275.65150		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.93937		280.93937	0.00000	280.92547	280.92547		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		8.03870		99.23722	0.00000	8.13503	98.88534		5.57	0.00	0.00		0	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.07362		97.51747	0.00000	8.17626	97.15970		5.35	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.08740		99.43139	0.00000	8.19721	99.06750		4.81	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.08096		97.87244	0.00000	8.19881	97.50172		4.51	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,715.27000		1.71527	0.00000	1,530.29000	1.53029	1,715.270	4.32	0.52	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	620.02000	0.62002	0.00000	707.17000	0.70717	620.020	5.12	(0.22)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.11717	99.72243	0.00000	8.24487	99.34378		4.08	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,462.92000	1.46292	0.00000	1,296.60000	1.29660	1,462.920	3.91	0.46	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,181.01000	1.18101	0.00000	1,329.72000	1.32972	1,181.010	4.13	(0.37)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.09897	82.16923	0.00000	9.16216	81.74178		14.16	0.00	50,944,922.60	620	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.14436	80.38813	0.00000	9.20937	79.95341		13.36	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.18186	81.96600	0.00000	9.24879	81.52341		12.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.21137	80.31049	0.00000	9.28027	79.85939		12.51	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.25915	81.82811	0.00000	9.33036	81.36771		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 :												142,012,571.79		4,340	1,661,374.00
Grand Total:												142,012,571.79		4,340	1,661,374.00