

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2026

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		1,295.82000		1,295.82000	0.00000	1,294.33100	1,294.33100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,319.97900		1,319.97900	0.00000	1,318.46500	1,318.46500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,345.86900		1,345.86900	0.00000	1,344.32900	1,344.32900		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,372.87000		1,372.87000	0.00000	1,371.30200	1,371.30200		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,398.60000		1,398.60000	0.00000	1,396.99800	1,396.99800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,682.23500		1,682.23500	0.00000	1,678.81700	1,678.81700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,713.59900		1,713.59900	0.00000	1,710.12000	1,710.12000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,747.20900		1,747.20900	0.00000	1,743.66700	1,743.66700		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,782.26200		1,782.26200	0.00000	1,778.65200	1,778.65200		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,815.66400		1,815.66400	0.00000	1,811.98200	1,811.98200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,422.40800		1,422.40800	0.00000	1,420.12300	1,420.12300		0.00	0.00	0.00	0	76.00
ALBI	On 05/11/2026	Index Future	0.00		1,448.92800		1,448.92800	0.00000	1,446.60400	1,446.60400		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,477.34600		1,477.34600	0.00000	1,474.98100	1,474.98100		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,506.98600		1,506.98600	0.00000	1,504.57500	1,504.57500		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,535.22900		1,535.22900	0.00000	1,532.76900	1,532.76900		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.96254	95.48861		0.00000	8.98924	95.35737		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.02493	93.47958		0.00000	9.05286	93.34612		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.07675	95.33599		0.00000	9.10602	95.20015		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.11868	93.47376		0.00000	9.14940	93.33531		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.19196	95.26032		0.00000	9.22438	95.11893		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		9.48697	94.53141		0.00000	9.50815	94.37050		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.54163	92.03381		0.00000	9.56347	91.87005		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.58753	93.86212		0.00000	9.61003	93.69540		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.63021	91.50227		0.00000	9.65343	91.33227		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.69112	93.24939		0.00000	9.71516	93.07580		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		1,395.61900	1,395.61900		0.00000	1,393.33500	1,393.33500		0.00	0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,421.63900	1,421.63900		0.00000	1,419.31500	1,419.31500		0.00	0.00	28,432,780.00	2	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,449.52200	1,449.52200		0.00000	1,447.15700	1,447.15700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,478.60300	1,478.60300		0.00000	1,476.19300	1,476.19300		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,506.31500	1,506.31500		0.00000	1,503.85500	1,503.85500		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		150.10642	150.10642		0.00000	150.21450	150.21450		0.00	0.00	3,752,660.50	25	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.41333	151.41333		0.00000	151.52373	151.52373		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.41887	154.41887		0.00000	154.53189	154.53189		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.01934	156.01934		0.00000	156.13495	156.13495		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.00695	159.00695		0.00000	159.12430	159.12430		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		116.38003	116.38003		0.00000	116.44266	116.44266		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		118.55491		118.55491	0.00000	118.61899	118.61899		0.00	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.41298		118.41298	0.00000	118.47875	118.47875		0.00	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.81625		120.81625	0.00000	120.88347	120.88347		0.00	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.57649		120.57649	0.00000	120.64478	120.64478		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		146.47228		146.47228	0.00000	146.41170	146.41170		0.00	0.00	2,490,028.76	17	22,007.00
I2033	On 05/11/2026	Bond Future	0.00		147.60791		147.60791	0.00000	147.54657	147.54657		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.53787		150.53787	0.00000	150.47572	150.47572		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.95401		151.95401	0.00000	151.89082	151.89082		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.86389		154.86389	0.00000	154.79903	154.79903		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		161.39068		161.39068	0.00000	161.53446	161.53446		0.00	0.00	0.00	0	4,217.00
I2038	On 05/11/2026	Bond Future	0.00		164.40670		164.40670	0.00000	164.55342	164.55342		0.00	0.00	17,262,703.50	105	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		165.40462		165.40462	0.00000	165.55467	165.55467		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.76101		168.76101	0.00000	168.91435	168.91435		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.67523		169.67523	0.00000	169.83126	169.83126		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		124.91727		124.91727	0.00000	124.90375	124.90375		0.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.25187		127.25187	0.00000	127.23833	127.23833		0.00	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.83854		126.83854	0.00000	126.82513	126.82513		0.00	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.41292		129.41292	0.00000	129.39942	129.39942		0.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.88318		128.88318	0.00000	128.86929	128.86929		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		145.17621		145.17621	0.00000	145.05391	145.05391		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.53513		145.53513	0.00000	145.41105	145.41105		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.42425		148.42425	0.00000	148.29819	148.29819		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.02784		149.02784	0.00000	148.89948	148.89948		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.88038		151.88038	0.00000	151.74898	151.74898		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		147.08372		147.08372	0.00000	146.44107	146.44107		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.83214		149.83214	0.00000	149.17773	149.17773		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.28421		150.28421	0.00000	149.61723	149.61723		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.33382		153.33382	0.00000	152.65343	152.65343		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.68915		153.68915	0.00000	152.99549	152.99549		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		132.91015		132.91015	0.00000	132.89588	132.89588		0.00	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.39404		135.39404	0.00000	135.37980	135.37980		0.00	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.14226		135.14226	0.00000	135.12827	135.12827		0.00	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.88513		137.88513	0.00000	137.87102	137.87102		0.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.51780		137.51780	0.00000	137.50319	137.50319		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		452.67600		452.67600	0.00000	452.52200	452.52200		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.22600		461.22600	0.00000	461.07000	461.07000		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.37900		470.37900	0.00000	470.22200	470.22200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.92200		479.92200	0.00000	479.76100	479.76100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.01900		489.01900	0.00000	488.85500	488.85500		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		7.16995	100.90343	0.00000	7.15488	100.90875			0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.36808	102.76490	0.00000	6.31882	102.77055			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		7.56625	104.41334	0.00000	7.58430	104.39176			0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56449	105.70208	0.00000	7.58658	105.67909			0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.44771	103.92857	0.00000	7.47613	103.90471			0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.16563	106.01547	0.00000	7.20578	105.99131			0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.83216	102.71218	0.00000	6.90098	102.68723			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		299.96078	299.96078	0.00000	300.91037	300.91037			0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.56584	305.56584	0.00000	306.53358	306.53358			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.05669	306.05669	0.00000	307.04453	307.04453			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.26681	312.26681	0.00000	313.27515	313.27515			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.54238	312.54238	0.00000	313.56953	313.56953			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		7.86843	100.64878	0.00000	7.90104	100.55128			4.44	0.00	0.00	0	151,759.00
R2030	On 06/08/2026	Bond Future	7.21 Call		122.82000	0.12282	0.00000	112.69000	0.11269	122.820		4.06	0.14	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		499.15000	0.49915	0.00000	466.15000	0.46615	499.150		4.04	0.40	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		496.71000	0.49671	0.00000	539.56000	0.53956	496.710		4.27	(0.38)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.89005	102.50585	0.00000	7.92539	102.40678			3.92	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.87945	100.50952	0.00000	7.91803	100.40880			3.58	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.86014	102.52790	0.00000	7.90260	102.42533			3.15	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.89923	100.45699	0.00000	7.94673	100.35216			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		8.16051	103.40209	0.00000	8.19237	103.26018			6.90	0.00	1,334,817,579.81	12,909	137,043.00
R2032	On 05/11/2026	Bond Future	0.00		8.19512	101.15007	0.00000	8.22875	101.00579			6.33	0.00	809,200.56	8	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.21112	103.13550	0.00000	8.24671	102.98866			5.78	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.21614	101.04388	0.00000	8.25391	100.89426			5.73	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.25753	102.95280	0.00000	8.29788	102.80003			5.24	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
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.25616	112.41369	0.00000	8.28792	112.24526			7.39	0.00	11,241,369.00		100	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.29248	109.44558	0.00000	8.32585	109.27429			7.11	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.31208	111.59401	0.00000	8.34719	111.41969			6.53	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.32213	108.78954	0.00000	8.35916	108.61191			6.35	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.36495	110.84407	0.00000	8.40422	110.66273			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		8.47029	106.39829	0.00000	8.50182	106.20641			9.15	0.00	235,353,017.48		2,212	93,949.00
R2035	On 06/08/2026	Bond Future	7.70	Call	294.00000	0.29400	0.00000	274.82000	0.27482	294.000		9.15	0.14	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	540.96000	0.54096	0.00000	507.17000	0.50717	540.960		8.94	0.23	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,147.62000	1.14762	0.00000	1,083.43000	1.08343	1,147.620		8.79	0.40	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,073.34000	2.07334	0.00000	2,195.68000	2.19568	2,073.340		8.81	(0.57)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,502.98000	2.50298	0.00000	2,392.90000	2.39290	2,502.980		9.11	0.64	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,829.48000	2.82948	0.00000	2,711.31000	2.71131	2,829.480		9.21	0.68	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,385.83000	4.38583	0.00000	4,239.32000	4.23932	4,385.830		9.76	0.82	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	398.29000	0.39829	0.00000	438.47000	0.43847	398.290		9.90	(0.16)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,829.62000	4.82962	0.00000	4,677.30000	4.67730	4,829.620		9.92	0.84	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	280.85000	0.28085	0.00000	311.27000	0.31127	280.850		10.24	(0.12)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	176.91000	0.17691	0.00000	197.73000	0.19773	176.910		10.71	(0.08)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	151.79000	0.15179	0.00000	170.12000	0.17012	151.790		10.86	(0.07)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	148.96000	0.14896	0.00000	167.00000	0.16700	148.960		10.88	(0.07)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	68.72000	0.06872	0.00000	78.05000	0.07805	68.720		11.67	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	58.22000	0.05822	0.00000	66.29000	0.06629	58.220		11.84	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.51024	103.85940	0.00000	8.54307	103.66423			8.56	0.00	830,875.20		8	32,852.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,067.86000	1.06786	0.00000	1,016.83000	1.01683	1,067.860		8.42	0.30	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,416.57000	2.41657	0.00000	2,523.65000	2.52365	2,416.570		8.33	(0.51)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,304.09000	3.30409	0.00000	3,190.44000	3.19044	3,304.090		8.62	0.62	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,291.87000	1.29187	0.00000	1,361.67000	1.36167	1,291.870		8.84	(0.32)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	864.29000	0.86429	0.00000	915.24000	0.91524	864.290		9.35	(0.23)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	484.74000	0.48474	0.00000	516.09000	0.51609	484.740		10.20	(0.13)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.53785	105.89766	0.00000	8.57209	105.69896			8.22	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,093.92000	1.09392	0.00000	1,047.80000	1.04780	1,093.920		8.21	0.26	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,886.47000	1.88647	0.00000	1,813.36000	1.81336	1,886.470		7.81	0.40	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,443.65000	2.44365	0.00000	2,355.51000	2.35551	2,443.650		7.80	0.48	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,002.29000	2.00229	0.00000	2,085.59000	2.08559	2,002.290		8.07	(0.39)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,847.52000	1.84752	0.00000	1,926.06000	1.92606	1,847.520		8.15	(0.36)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,146.50000	1.14650	0.00000	1,200.21000	1.20021	1,146.500		8.80	(0.24)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.55379	103.51633	0.00000	8.58951	103.31380			8.06	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.59612	105.47247	0.00000	8.63355	105.26585			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		8.80873	98.18846	0.00000	8.84544	97.94459			11.00	0.00	89,056,933.22		907	230,514.00
R2037	On 06/08/2026	Bond Future	9.30	Put	749.33000	0.74933	0.00000	823.20000	0.82320	749.330		11.52	(0.25)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,830.24000	7.83024	0.00000	7,611.55000	7.61155	7,830.240		13.12	0.92	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	58.19000	0.05819	0.00000	67.07000	0.06707	58.190		14.72	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	15.20000	0.01520	0.00000	17.97000	0.01797	15.200		15.42	(0.01)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.85153	100.00018	0.00000	8.88956	99.75203			10.26	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,114.30000	5.11430	0.00000	4,943.49000	4.94349	5,114.300		10.61	0.72	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	526.82000	0.52682	0.00000	564.47000	0.56447	526.820		12.12	(0.13)	0.00		0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2037	On 05/11/2026	Bond Future	10.83	Put	279.39	0000	0.27939		0.00000		300.89	0000	0.30089	279.390	13.25		(0.07)	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.88346		97.70425		0.00000		8.92290		97.45154		10.01		0.00	0.00		0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,935.78	0000	1.93578		0.00000		1,848.88	0000	1.84888	1,935.780	9.67		0.37	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	2,056.56	0000	2.05656		0.00000		2,153.58	0000	2.15358	2,056.560	10.10		(0.35)	0.00		0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,301.79	0000	1.30179		0.00000		1,368.80	0000	1.36880	1,301.790	10.91		(0.24)	0.00		0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.91452		99.66651		0.00000		8.95546		99.40889		9.47		0.00	0.00		0	0.00	
R2037	On 05/08/2027	Bond Future	0.00		8.97019		97.29055		0.00000		9.01286		97.02777		9.31		0.00	0.00		0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0	0.00	
R2038	On 06/08/2026	Bond Future	0.00		8.89330		118.14403		0.00000		8.92482		117.89684		10.68		0.00	0.00		0	1,900.00	
R2038	On 05/11/2026	Bond Future	0.00		8.94170		114.84052		0.00000		8.97437		114.58901		10.12		0.00	0.00		0	2,570.00	
R2038	On 04/02/2027	Bond Future	0.00		8.97923		117.09489		0.00000		9.01309		116.83885		9.45		0.00	0.00		0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.01109		113.95947		0.00000		9.04623		113.69845		9.49		0.00	0.00		0	0.00	
R2038	On 05/08/2027	Bond Future	0.00		9.06597		116.11137		0.00000		9.10256		115.84504		9.14		0.00	0.00		0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.99840		110.13178		0.00000		9.04015		109.80684		11.68		0.00	0.00		0	4,187.00	
R2039	On 05/11/2026	Bond Future	0.00		9.04731		107.18466		0.00000		9.09051		106.85393		11.43		0.00	0.00		0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.08609		109.28871		0.00000		9.13079		108.95185		10.70		0.00	0.00		0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.11960		106.50105		0.00000		9.16589		106.15760		10.64		0.00	0.00		0	0.00	
R2039	On 06/05/2027	Bond Future	8.94	Call	3,618.38	0000	3.61838		0.00000		3,465.43	0000	3.46543	3,618.380	10.28		0.47	0.00		0	250.00	
R2039	On 06/05/2027	Bond Future	9.64	Put	2,746.80	0000	2.74680		0.00000		2,873.63	0000	2.87363	2,746.800	10.83		(0.35)	0.00		0	250.00	
R2039	On 05/08/2027	Bond Future	0.00		9.17464		108.51228		0.00000		9.22270		108.16204		10.05		0.00	0.00		0	0.00	
R2039	On 05/08/2027	Bond Future	8.82	Call	3,501.19	0000	3.50119		0.00000		3,356.98	0000	3.35698	3,501.190	9.85		0.43	0.00		0	910.00	
R2039	On 05/08/2027	Bond Future	8.90	Call	3,726.54	0000	3.72654		0.00000		3,575.50	0000	3.57550	3,726.540	9.81		0.45	0.00		0	180.00	
R2039	On 05/08/2027	Bond Future	9.53	Put	3,535.45	0000	3.53545		0.00000		3,680.39	0000	3.68039	3,535.450	10.08		(0.39)	0.00		0	910.00	
R2039	On 05/08/2027	Bond Future	9.68	Put	3,170.17	0000	3.17017		0.00000		3,303.48	0000	3.30348	3,170.170	10.25		(0.36)	0.00		0	180.00	
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	100.00000		0.00		0.00	0.00		0	0.00	
R2040	On 06/08/2026	Bond Future	0.00		9.05483		99.86564		0.00000		9.07603		99.70321		13.05		0.00	0.00		0	80,503.00	
R2040	On 05/11/2026	Bond Future	0.00		9.10017		101.70841		0.00000		9.12205		101.54313		11.79		0.00	0.00		0	0.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	7,023.43	0000	7.02343		0.00000		6,903.97	0000	6.90397	7,023.430	12.58		0.77	0.00		0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	515.31	0000	0.51531		0.00000		538.84	0000	0.53884	515.310	14.31		(0.11)	0.00		0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	291.31	0000	0.29131		0.00000		305.64	0000	0.30564	291.310	15.69		(0.06)	0.00		0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.13626		99.19555		0.00000		9.15884		99.02736		11.60		0.00	0.00		0	0.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	2,572.19	0000	2.57219		0.00000		2,511.71	0000	2.51171	2,572.190	11.32		0.41	0.00		0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67	Put	2,197.66	0000	2.19766		0.00000		2,259.93	0000	2.25993	2,197.660	11.87		(0.33)	0.00		0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17	Put	1,407.06	0000	1.40706		0.00000		1,450.76	0000	1.45076	1,407.060	12.82		(0.22)	0.00		0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00		9.17163		101.18779		0.00000		9.19496		101.01637		11.05		0.00	0.00		0	0.00	
R2040	On 05/08/2027	Bond Future	0.00		9.22868		98.58984		0.00000		9.25290		98.41486		11.22		0.00	0.00		0	0.00	
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0	0.00	
R2042	On 06/08/2026	Bond Future	0.00		9.15820		111.63800		0.00000		9.17934		111.45415		0.00		0.00	0.00		0	5,078.00	
R2042	On 05/11/2026	Bond Future	0.00		9.20735		108.59261		0.00000		9.22915		108.40560		0.00		0.00	0.00		0	0.00	
R2042	On 04/02/2027	Bond Future	0.00		9.24732		110.72438		0.00000		9.26981		110.53392		0.00		0.00	0.00		0	0.00	
R2042	On 06/05/2027	Bond Future	0.00		9.28253		107.83942		0.00000		9.30574		107.64531		0.00		0.00	0.00		0	0.00	
R2042	On 05/08/2027	Bond Future	0.00		9.33707		109.87583		0.00000		9.36110		109.67781		0.00		0.00	0.00		0	0.00	
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0	0.00	
R2044	On 06/08/2026	Bond Future	0.00		9.17746		96.59323		0.00000		9.19858		96.41639		14.60		0.00	13,136,679.28		136	45,911.00	
R2044	On 06/08/2026	Bond Future	9.00	Put	3,230.01	0000	3.23001		0.00000		3,351.20	0000	3.35120	3,230.010	14.13		(0.59)	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
R2044	On 06/08/2026	Bond Future	9.75	Put	835.89	000	0.83589	0.00000	889.31	000	0.88931	835.890	15.16	(0.22)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.22	085	98.37557	0.00000	9.24	257	98.19570		13.71	0.00	12,296,946.25	125	91,910.00
R2044	On 04/02/2027	Bond Future	0.00		9.25	604	95.92257	0.00000	9.27	839	95.73942		13.51	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.29	046	97.84916	0.00000	9.31	347	97.66250		12.87	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.34	378	95.31336	0.00000	9.36	758	95.12282		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
R2048	On 06/08/2026	Bond Future	0.00		9.12	053	100.44590	0.00000	9.14	150	100.25530		15.18	0.00	20,490,963.60	204	255,040.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,161.92	000	3.16192	0.00000	3,286.85	000	3.28685	3,161.920	14.57	(0.56)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	504.13	000	0.50413	0.00000	541.59	000	0.54159	504.130	16.51	(0.13)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.16	225	97.86066	0.00000	9.18	380	97.66667		14.43	0.00	3,718,705.08	38	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.19	666	99.78126	0.00000	9.21	880	99.58375		14.07	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.22	358	97.34069	0.00000	9.24	631	97.13944		14.06	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.26	674	99.17994	0.00000	9.29	018	98.97454		13.36	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/08/2026	Bond Future	0.00		9.03	878	130.12704	0.00000	9.05	461	129.93434		15.68	0.00	8,588,384.64	66	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	484.13	000	0.48413	0.00000	475.56	000	0.47556	484.130	16.44	0.11	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,785.73	000	3.78573	0.00000	3,705.18	000	3.70518	3,785.730	15.01	0.55	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,043.24	000	3.04324	0.00000	3,155.39	000	3.15539	3,043.240	15.01	(0.45)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,184.25	000	1.18425	0.00000	1,246.63	000	1.24663	1,184.250	15.94	(0.22)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.07	651	126.66638	0.00000	9.09	276	126.47040		14.91	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.10	614	129.15289	0.00000	9.12	281	128.95345		14.09	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.13	142	125.88112	0.00000	9.14	853	125.67792		14.13	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.17	205	128.25840	0.00000	9.18	969	128.05095		13.81	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/08/2026	Bond Future	0.00		8.64	646	86.82142	0.00000	8.67	272	86.66942		11.11	0.00	0.00	0	37,878.00
R209	On 05/11/2026	Bond Future	0.00		8.68	598	85.27190	0.00000	8.71	317	85.11731		10.36	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.71	426	86.94556	0.00000	8.74	244	86.78815		9.68	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,258.73	000	1.25873	0.00000	1,216.67	000	1.21667	1,258.730	9.50	0.30	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,128.37	000	2.12837	0.00000	2,198.39	000	2.19839	2,128.370	9.64	(0.41)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.73	646	85.53779	0.00000	8.76	569	85.37739		9.49	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,950.04	000	1.95004	0.00000	1,893.80	000	1.89380	1,950.040	9.31	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,881.05	000	1.88105	0.00000	1,939.05	000	1.93905	1,881.050	9.88	(0.33)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.78	134	87.15423	0.00000	8.81	179	86.99050		9.18	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	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
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 06/08/2026	Bond Future	0.00		267.03	042	267.03042	0.00000	267.00	705	267.00705		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.45	196	268.45196	0.00000	268.42	878	268.42878		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.78	107	273.78107	0.00000	273.75	816	273.75816		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.68	559	275.68559	0.00000	275.66	276	275.66276		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.96	349	280.96349	0.00000	280.93	937	280.93937		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 06/08/2026	Bond Future	0.00		8.01	193	99.33529	0.00000	8.03	870	99.23722		5.57	0.00	5,165,435.08	52	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.04	511	97.61713	0.00000	8.07	362	97.51747		5.35	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.05	691	99.53272	0.00000	8.08	740	99.43139		4.81	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.04	825	97.97564	0.00000	8.08	096	97.87244		4.51	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
R213	On 06/05/2027	Bond Future	8.13	Call	1,767.42000	1.76742	0.00000	1,715.27000	1.71527	1,767.420	4.32	0.53	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	595.82000	0.59582	0.00000	620.02000	0.62002	595.820	5.12	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.08172	99.82786	0.00000	8.11717	99.72243		4.08	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,510.19000	1.51019	0.00000	1,462.92000	1.46292	1,510.190	3.91	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,140.37000	1.14037	0.00000	1,181.01000	1.18101	1,140.370	4.13	(0.36)	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		9.07794	82.31220	0.00000	9.09897	82.16923		14.16	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.12271	80.53365	0.00000	9.14436	80.38813		13.36	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.15959	82.11404	0.00000	9.18186	81.96600		12.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.18845	80.46135	0.00000	9.21137	80.31049		12.51	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.23546	81.98209	0.00000	9.25915	81.82811		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 :											1,787,444,261.96		16,914 1,668,918.00		
Grand Total:											1,787,444,261.96		16,914 1,668,918.00		