

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2026

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		1,289.75800		1,289.75800	0.00000	1,296.73700	1,296.73700		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,313.61900		1,313.61900	0.00000	1,320.73200	1,320.73200		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.15600		1,339.15600	0.00000	1,346.41800	1,346.41800		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.72200		1,365.72200	0.00000	1,373.13200	1,373.13200		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,391.28700		1,391.28700	0.00000	1,398.82700	1,398.82700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,673.62300		1,673.62300	0.00000	1,686.47100	1,686.47100		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,704.58500		1,704.58500	0.00000	1,717.67700	1,717.67700		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,737.72300		1,737.72300	0.00000	1,751.08300	1,751.08300		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,772.19500		1,772.19500	0.00000	1,785.82700	1,785.82700		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,805.37000		1,805.37000	0.00000	1,819.24300	1,819.24300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,413.29400		1,413.29400	0.00000	1,425.49000	1,425.49000		0.00		0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,439.44000		1,439.44000	0.00000	1,451.86700	1,451.86700		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,467.42300		1,467.42300	0.00000	1,480.10300	1,480.10300		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,496.53300		1,496.53300	0.00000	1,509.47000	1,509.47000		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,524.54800		1,524.54800	0.00000	1,537.71500	1,537.71500		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.05422		95.03896	0.00000	8.92551	95.67100		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.12378		93.00831	0.00000	8.98889	93.65215		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.18397		94.83960	0.00000	9.04226	95.49637		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.23598		92.94650	0.00000	9.08706	93.61654		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.31600		94.72080	0.00000	9.15922	95.40338		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	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	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.59316		93.72879	0.00000	9.45043	94.80999		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.65304		91.20291	0.00000	9.50568	92.30429		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.70463		92.99927	0.00000	9.55250	94.12257		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.75401		90.60119	0.00000	9.59688	91.74710		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.81934		92.32905	0.00000	9.65699	93.49667		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	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	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	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,386.43100		1,386.43100	0.00000	1,398.73800	1,398.73800		0.00		0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,412.07900		1,412.07900	0.00000	1,424.61900	1,424.61900		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,439.53100		1,439.53100	0.00000	1,452.32600	1,452.32600		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,468.08800		1,468.08800	0.00000	1,481.14200	1,481.14200		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,495.57000		1,495.57000	0.00000	1,508.85700	1,508.85700		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	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.39840		150.39840	0.00000	150.38464	150.38464		0.00		0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.68934		151.68934	0.00000	151.67552	151.67552		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.67486		154.67486	0.00000	154.66114	154.66114		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.24587		156.24587	0.00000	156.23191	156.23191		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.23363		159.23363	0.00000	159.21902	159.21902		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	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.52597		116.52597	0.00000	116.31749	116.31749		2.76		0.00	0	5,582.00

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		118.68696		118.68696	0.00000	118.47477	118.47477		2.47	0.00	0.00		0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.52729		118.52729	0.00000	118.31103	118.31103		2.32	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.90628		120.90628	0.00000	120.68586	120.68586		2.09	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.66419		120.66419	0.00000	120.43895	120.43895		1.99	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		146.63852		146.63852	0.00000	146.71368	146.71368		0.00	0.00	733,192.60		5	22,002.00
I2033	On 05/11/2026	Bond Future	0.00		147.75649		147.75649	0.00000	147.83322	147.83322		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.66447		150.66447	0.00000	150.74310	150.74310		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.04952		152.04952	0.00000	152.12984	152.12984		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.95716		154.95716	0.00000	155.03857	155.03857		0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		160.94334		160.94334	0.00000	161.40836	161.40836		0.00	0.00	2,092,263.42		13	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		163.92802		163.92802	0.00000	164.40200	164.40200		0.00	0.00	0.00		0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		164.88839		164.88839	0.00000	165.37199	165.37199		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.19756		168.19756	0.00000	168.69099	168.69099		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.09555		169.09555	0.00000	169.59780	169.59780		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		124.94449		124.94449	0.00000	124.93093	124.93093		7.87	0.00	0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.26162		127.26162	0.00000	127.24791	127.24791		7.40	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.82663		126.82663	0.00000	126.81277	126.81277		7.17	0.00	0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.37228		129.37228	0.00000	129.35844	129.35844		6.74	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.83733		128.83733	0.00000	128.82258	128.82258		6.64	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		144.46209		144.46209	0.00000	145.29841	145.29841		0.00	0.00	0.00		0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		144.78712		144.78712	0.00000	145.63916	145.63916		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.63708		147.63708	0.00000	148.50612	148.50612		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.19141		148.19141	0.00000	149.07797	149.07797		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.02395		151.02395	0.00000	151.92712	151.92712		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		146.48906		146.48906	0.00000	147.09969	147.09969		0.00	0.00	0.00		0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.20562		149.20562	0.00000	149.82769	149.82769		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.61989		149.61989	0.00000	150.25446	150.25446		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.62260		152.62260	0.00000	153.27002	153.27002		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.95955		152.95955	0.00000	153.61880	153.61880		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		132.93848		132.93848	0.00000	132.92434	132.92434		11.55	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.40399		135.40399	0.00000	135.38962	135.38962		10.93	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.12925		135.12925	0.00000	135.11473	135.11473		10.61	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.84137		137.84137	0.00000	137.82692	137.82692		10.05	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.46862		137.46862	0.00000	137.45313	137.45313		9.93	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		451.99800		451.99800	0.00000	452.96100	452.96100		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		460.46900		460.46900	0.00000	461.45200	461.45200		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		469.52900		469.52900	0.00000	470.53400	470.53400		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.94800		478.94800	0.00000	479.97500	479.97500		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.01700		488.01700	0.00000	489.06000	489.06000		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		7.30568	100.85553	0.00000	7.16967	100.90353			0.40	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.91968	102.70172	0.00000	6.49173	102.75073			0.11	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		7.66824	104.29150	0.00000	7.56554	104.41419			1.43	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.70459	105.55635	0.00000	7.57746	105.68858			1.16	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.65152	103.75766	0.00000	7.48540	103.89693			0.95	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.49480	105.81770	0.00000	7.25805	105.95988			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.39539	102.50841	0.00000	6.99555	102.65298			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		300.02463	300.02463	0.00000	299.99279	299.99279			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.58827	305.58827	0.00000	305.55618	305.55618			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.02808	306.02808	0.00000	305.99571	305.99571			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.16938	312.16938	0.00000	312.13692	312.13692			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.43348	312.43348	0.00000	312.39893	312.39893			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		8.00020	100.25552	0.00000	7.85185	100.69840			4.39	0.00	7,519,164.00		75	151,684.00
R2030	On 06/08/2026	Bond Future	7.21	Call	58.04000	0.05804	0.00000	110.27000	0.11027	58.040	3.88	0.08	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	351.25000	0.35125	0.00000	526.14000	0.52614	351.250	4.11	0.31	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	671.74000	0.67174	0.00000	504.89000	0.50489	671.740	4.46	(0.46)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.03834	102.09093	0.00000	7.87715	102.54205			3.86	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.04845	100.06923	0.00000	7.87184	100.52940			3.54	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.05587	102.05617	0.00000	7.86109	102.52560			3.11	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.11865	99.97388	0.00000	7.90153	100.45191			2.83	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		8.28454	102.85101	0.00000	8.13911	103.49756			6.84	0.00	1,234,212.12		12	138,793.00
R2032	On 05/11/2026	Bond Future	0.00		8.32967	100.57437	0.00000	8.17584	101.23290			6.23	0.00	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.35794	102.53142	0.00000	8.19478	103.20301			5.66	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.37790	100.40503	0.00000	8.20450	101.09005			5.43	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.43061	102.29950	0.00000	8.24581	102.99723			4.97	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		8.37976		111.76005	0.00000	8.23484	112.52695		7.31	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.42561		108.76425	0.00000	8.27308	109.54532		6.75	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.45618		110.88083	0.00000	8.29531	111.67739		6.20	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.47943		108.03752	0.00000	8.30954	108.85002		6.03	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.53199		110.07538	0.00000	8.35221	110.90299		5.58	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		8.56214		105.84062	0.00000	8.42847	106.65352		9.07	0.00	0.00		0	93,949.00
R2035	On 06/08/2026	Bond Future	7.70	Call	167.09000		0.16709	0.00000	277.04000	0.27704	167.090	8.71	0.09	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	354.28000		0.35428	0.00000	545.03000	0.54503	354.280	8.62	0.17	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	898.30000		0.89830	0.00000	1,245.64000	1.24564	898.300	8.81	0.35	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,371.19000		2.37119	0.00000	1,930.90000	1.93090	2,371.190	8.87	(0.62)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,163.70000		2.16370	0.00000	2,709.17000	2.70917	2,163.700	9.41	0.59	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,471.96000		2.47196	0.00000	3,048.79000	3.04879	2,471.960	9.54	0.63	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,956.65000		3.95665	0.00000	4,636.78000	4.63678	3,956.650	10.17	0.78	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	512.83000		0.51283	0.00000	397.80000	0.39780	512.830	10.33	(0.19)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,384.75000		4.38475	0.00000	5,084.69000	5.08469	4,384.750	10.35	0.81	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	366.48000		0.36648	0.00000	283.87000	0.28387	366.480	10.68	(0.15)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	232.67000		0.23267	0.00000	180.38000	0.18038	232.670	11.13	(0.10)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	199.68000		0.19968	0.00000	154.94000	0.15494	199.680	11.28	(0.08)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	195.87000		0.19587	0.00000	152.00000	0.15200	195.870	11.30	(0.08)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	89.86000		0.08986	0.00000	70.39000	0.07039	89.860	12.05	(0.04)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	75.90000		0.07590	0.00000	59.63000	0.05963	75.900	12.22	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.60850		103.27670	0.00000	8.46910	104.10464		8.42	0.00	0.00		0	32,852.00
R2035	On 05/11/2026	Bond Future	7.97	Call	796.85000		0.79685	0.00000	1,043.82000	1.04382	796.850	8.04	0.25	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,710.76000		2.71076	0.00000	2,304.01000	2.30401	2,710.760	8.39	(0.55)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,978.69000		2.97869	0.00000	3,507.48000	3.50748	2,978.690	8.84	0.59	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,524.39000		1.52439	0.00000	1,272.47000	1.27247	1,524.390	9.10	(0.35)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,046.34000		1.04634	0.00000	868.35000	0.86835	1,046.340	9.66	(0.26)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	594.76000		0.59476	0.00000	491.69000	0.49169	594.760	10.50	(0.16)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64352		105.28603	0.00000	8.49787	106.13031		7.81	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	767.73000		0.76773	0.00000	975.22000	0.97522	767.730	7.60	0.21	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,556.48000		1.55648	0.00000	1,896.25000	1.89625	1,556.480	7.58	0.36	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,123.79000		2.12379	0.00000	2,532.38000	2.53238	2,123.790	7.75	0.44	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,278.49000		2.27849	0.00000	1,959.17000	1.95917	2,278.490	8.22	(0.42)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,117.07000		2.11707	0.00000	1,817.33000	1.81733	2,117.070	8.33	(0.40)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,350.84000		1.35084	0.00000	1,151.78000	1.15178	1,350.840	9.04	(0.27)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.66821		102.86940	0.00000	8.51610	103.73058		7.67	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.71631		104.81088	0.00000	8.55716	105.68812		7.38	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		8.88460		97.68534	0.00000	8.76691	98.46727		10.91	0.00	91,238,107.56		934	230,242.00
R2037	On 06/08/2026	Bond Future	9.30	Put	900.68000		0.90068	0.00000	734.09000	0.73409	900.680	12.00	(0.28)	(893,488.40)		360	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,378.69000		7.37869	0.00000	8,115.45000	8.11545	7,378.690	13.66	0.91	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	73.63000		0.07363	0.00000	61.48000	0.06148	73.630	15.23	(0.03)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	14.42000		0.01442	0.00000	12.09000	0.01209	14.420	15.35	(0.01)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.93237		99.47369	0.00000	8.81031	100.27009		10.14	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,790.86000		4.79086	0.00000	5,382.47000	5.38247	4,790.860	10.97	0.70	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	618.35000		0.61835	0.00000	528.40000	0.52840	618.350	12.42	(0.14)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	317.11000		0.31711	0.00000	271.08000	0.27108	317.110	13.40	(0.08)	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		8.97003		97.15068	0.00000	8.84325	97.96280			9.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,616.37000		1.61637	0.00000	1,925.24000	1.92524	1,616.370		9.34	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,307.10000		2.30710	0.00000	2,031.36000	2.03136	2,307.100		10.33	(0.38)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,496.99000		1.49699	0.00000	1,312.49000	1.31249	1,496.990		11.22	(0.26)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.00797		99.07979	0.00000	8.87624	99.90820			9.31	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.06787		96.69037	0.00000	8.93076	97.53421			9.14	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		8.97432		117.51015	0.00000	8.85666	118.43231			10.59	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.02791		114.17850	0.00000	8.90582	115.11763			9.96	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.07131		116.40048	0.00000	8.94452	117.35819			9.19	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.11020		113.22540	0.00000	8.97850	114.20230			9.22	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.16938		115.36091	0.00000	9.03248	116.35590			8.79	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		9.08956		109.42409	0.00000	8.96181	110.41770			11.64	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.14372		106.44855	0.00000	9.01143	107.46045			10.93	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.18837		108.52013	0.00000	9.05130	109.55193			10.59	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.22884		105.69303	0.00000	9.08678	106.74551			10.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,181.15000		3.18115	0.00000	3,681.19000	3.68119	3,181.150		10.16	0.44	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,108.76000		3.10876	0.00000	2,751.41000	2.75141	3,108.760		11.07	(0.37)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.28830		107.68659	0.00000	9.14096	108.75868			9.91	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,006.39000		3.00639	0.00000	3,470.84000	3.47084	3,006.390		9.56	0.40	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,251.51000		3.25151	0.00000	3,738.72000	3.73872	3,251.510		9.61	0.42	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,931.46000		3.93146	0.00000	3,515.40000	3.51540	3,931.460		10.26	(0.42)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,558.46000		3.55846	0.00000	3,177.12000	3.17712	3,558.460		10.48	(0.39)	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		9.16125		99.05402	0.00000	9.01824	100.14687			12.60	0.00	2,971,620.60	30	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.21203		100.86746	0.00000	9.06427	101.98045			11.35	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,475.38000		6.47538	0.00000	7,343.62000	7.34362	6,475.380		13.16	0.74	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	663.76000		0.66376	0.00000	550.14000	0.55014	663.760		14.87	(0.13)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	322.14000		0.32214	0.00000	265.02000	0.26502	322.140		15.61	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25424		98.32113	0.00000	9.10140	99.45601			11.50	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,091.35000		2.09135	0.00000	2,551.45000	2.55145	2,091.350		10.95	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,586.94000		2.58694	0.00000	2,223.10000	2.22310	2,586.940		12.27	(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,706.53000		1.70653	0.00000	1,459.87000	1.45987	1,706.530		13.29	(0.25)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.29672		100.27355	0.00000	9.13860	101.43118			10.92	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.35865		97.65595	0.00000	9.19483	98.83511			10.81	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		9.26456		110.71764	0.00000	9.12169	111.95663			13.22	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.31902		107.63972	0.00000	9.17146	108.90152			12.45	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.36486		109.73444	0.00000	9.21240	111.02109			11.68	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.40689		106.80534	0.00000	9.24936	108.11774			11.66	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.46598		108.81982	0.00000	9.30310	110.15668			11.06	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		9.28370		95.70860	0.00000	9.14099	96.89975			14.71	0.00	0.00	0	47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,722.47000		3.72247	0.00000	3,049.60000	3.04960	3,722.470		14.21	(0.65)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,533.69000		2.53369	0.00000	2,031.26000	2.03126	2,533.690		14.71	(0.51)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,110.12000		1.11012	0.00000	868.11000	0.86811	1,110.120		16.07	(0.27)	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		9.33195		97.46079	0.00000	9.18496	98.67390			13.26	0.00	0.00	0	91,910.00
R2044	On 04/02/2027	Bond Future	0.00		9.37257		94.97339	0.00000	9.22105	96.21034			13.04	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.41325		96.85936	0.00000	9.25707	98.12098			12.46	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.47085		94.30259	0.00000	9.30962	95.58783			12.39	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		9.23191		99.44034	0.00000	9.08424	100.77716			15.40	0.00	3,480,411.90	35	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,726.62000		3.72662	0.00000	3,011.69000	3.01169	3,726.620		14.85	(0.62)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	723.65000		0.72365	0.00000	556.70000	0.55670	723.650		17.65	(0.17)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.27837		96.82268	0.00000	9.12647	98.18410			14.53	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.31802		98.70648	0.00000	9.16168	100.09462			13.67	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.35081		96.22277	0.00000	9.19006	97.63868			13.67	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.39800		98.03865	0.00000	9.23253	99.48096			13.02	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		9.14508		128.84250	0.00000	8.99742	130.63287			15.37	0.00	0.00	0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	223.63000		0.22363	0.00000	396.16000	0.39616	223.630		15.19	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,156.02000		3.15602	0.00000	4,180.58000	4.18058	3,156.020		15.62	0.49	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,698.07000		3.69807	0.00000	2,932.26000	2.93226	3,698.070		15.62	(0.51)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,608.40000		1.60840	0.00000	1,239.93000	1.23993	1,608.400		17.05	(0.27)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.18732		125.34012	0.00000	9.03549	127.16338			14.56	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.22186		127.77933	0.00000	9.06575	129.63834			13.75	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.25278		124.45172	0.00000	9.09229	126.34792			14.19	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.29719		126.79916	0.00000	9.13206	128.73085			13.51	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		8.73790		86.29362	0.00000	8.60994	87.03340			11.03	0.00	258,880.86	3	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.78295		84.72222	0.00000	8.65023	85.47570			10.21	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.81749		86.37073	0.00000	8.67971	87.13905			9.50	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	979.68000		0.97968	0.00000	1,208.42000	1.20842	979.680		9.08	0.26	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,397.78000		2.39778	0.00000	2,093.34000	2.09334	2,397.780		9.81	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.84716		84.93235	0.00000	8.70406	85.71602			9.30	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,598.42000		1.59842	0.00000	1,895.32000	1.89532	1,598.420		8.93	0.34	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,133.95000		2.13395	0.00000	1,879.03000	1.87903	2,133.950		10.08	(0.36)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.89684		86.53529	0.00000	8.74807	87.33358			8.75	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		267.28792		267.28792	0.00000	267.26491	267.26491			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.67613		268.67613	0.00000	268.65301	268.65301			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.96445		273.96445	0.00000	273.94156	273.94156			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.81108		275.81108	0.00000	275.78778	275.78778			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.08413		281.08413	0.00000	281.05964	281.05964			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		8.14210		98.85957	0.00000	7.99569	99.39484			5.51	0.00	2,965,787.10	30	55,981.00
R213	On 05/11/2026	Bond Future	0.00		8.18802		97.11881	0.00000	8.03171	97.66402			5.04	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.21516		99.00817	0.00000	8.04743	99.56426			4.53	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.22522		97.41888	0.00000	8.04494	97.98609			4.27	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,489.85000		1.48985	0.00000	1,784.57000	1.78457	1,489.850		4.36	0.48	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	751.12	0.00	0.75112	0.00000	626.02	0.62602	751.120	5.24	(0.25)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.27	382	99.25819	0.00000	8.07	903		3.86	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,221.23	0.00	1.22123	0.00000	1,483.46	0.00	1,221.230	3.84	0.42	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,393.66	0.00	1.39366	0.00000	1,175.51	0.00	1,393.660	4.23	(0.41)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.18	427	81.59297	0.00000	9.04	157		13.56	0.00	1,305,487.52	16	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.23	397	79.78978	0.00000	9.08	694		13.20	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.27	636	81.34209	0.00000	9.12	472		12.39	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.31	149	79.65615	0.00000	9.15	523		12.30	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.36	272	81.15972	0.00000	9.20	152		11.69	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
Total for Derivatives :													112,905,639.28		1,513	1,672,051.00
Grand Total:													112,905,639.28		1,513	1,672,051.00