

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2026

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		1,293.67000		1,293.67000	0.00000	1,289.75800	1,289.75800		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,317.60100		1,317.60100	0.00000	1,313.61900	1,313.61900		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,343.21200		1,343.21200	0.00000	1,339.15600	1,339.15600		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,369.85700		1,369.85700	0.00000	1,365.72200	1,365.72200		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,395.50300		1,395.50300	0.00000	1,391.28700	1,391.28700		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,682.67500		1,682.67500	0.00000	1,673.62300	1,673.62300		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,713.80300		1,713.80300	0.00000	1,704.58500	1,704.58500		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,747.11500		1,747.11500	0.00000	1,737.72300	1,737.72300		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,781.77200		1,781.77200	0.00000	1,772.19500	1,772.19500		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,815.13000		1,815.13000	0.00000	1,805.37000	1,805.37000		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,419.81400		1,419.81400	0.00000	1,413.29400	1,413.29400		0.00		0.00	0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,446.07900		1,446.07900	0.00000	1,439.44000	1,439.44000		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,474.18700		1,474.18700	0.00000	1,467.42300	1,467.42300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,503.43000		1,503.43000	0.00000	1,496.53300	1,496.53300		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,531.57700		1,531.57700	0.00000	1,524.54800	1,524.54800		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.97060		95.44897	0.00000	9.05422	95.03896		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.03618		93.42579	0.00000	9.12378	93.00831		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.09202		95.26509	0.00000	9.18397	94.83960		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.13939		93.38040	0.00000	9.23598	92.94650		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.21421		95.16325	0.00000	9.31600	94.72080		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		9.52589		94.23604	0.00000	9.59316	93.72879		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.58360		91.71949	0.00000	9.65304	91.20291		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.63298		93.52581	0.00000	9.70463	92.99927		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.68003		91.13809	0.00000	9.75401	90.60119		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.74283		92.87659	0.00000	9.81934	92.32905		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		1,392.95100		1,392.95100	0.00000	1,386.43100	1,386.43100		0.00		0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,418.71900		1,418.71900	0.00000	1,412.07900	1,412.07900		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,446.29600		1,446.29600	0.00000	1,439.53100	1,439.53100		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,474.98500		1,474.98500	0.00000	1,468.08800	1,468.08800		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,502.59900		1,502.59900	0.00000	1,495.57000	1,495.57000		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		150.47309		150.47309	0.00000	150.39840	150.39840		0.00		0.00	0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.76501		151.76501	0.00000	151.68934	151.68934		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.75163		154.75163	0.00000	154.67486	154.67486		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.32364		156.32364	0.00000	156.24587	156.24587		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.31329		159.31329	0.00000	159.23363	159.23363		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		116.58652		116.58652	0.00000	116.52597	116.52597		2.76		0.00	29,263,216.52	251	5,833.00

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		118.74851		118.74851	0.00000	118.68696	118.68696		2.47	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.58898		118.58898	0.00000	118.52729	118.52729		2.32	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.96911		120.96911	0.00000	120.90628	120.90628		2.09	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.72781		120.72781	0.00000	120.66419	120.66419		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		146.74423		146.74423	0.00000	146.63852	146.63852		0.00	0.00	0.00	0	22,002.00
I2033	On 05/11/2026	Bond Future	0.00		147.86390		147.86390	0.00000	147.75649	147.75649		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.77362		150.77362	0.00000	150.66447	150.66447		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.16021		152.16021	0.00000	152.04952	152.04952		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.07039		155.07039	0.00000	154.95716	154.95716		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		160.96102		160.96102	0.00000	160.94334	160.94334		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		163.94579		163.94579	0.00000	163.92802	163.92802		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		164.90551		164.90551	0.00000	164.88839	164.88839		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.21483		168.21483	0.00000	168.19756	168.19756		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.11296		169.11296	0.00000	169.09555	169.09555		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		124.59682		124.59682	0.00000	124.94449	124.94449		7.87	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		126.90734		126.90734	0.00000	127.26162	127.26162		7.40	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.46413		126.46413	0.00000	126.82663	126.82663		7.17	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.00240		129.00240	0.00000	129.37228	129.37228		6.74	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.45996		128.45996	0.00000	128.83733	128.83733		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		144.05406		144.05406	0.00000	144.46209	144.46209		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		144.37080		144.37080	0.00000	144.78712	144.78712		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.21239		147.21239	0.00000	147.63708	147.63708		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.75724		147.75724	0.00000	148.19141	148.19141		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.58204		150.58204	0.00000	151.02395	151.02395		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		146.50520		146.50520	0.00000	146.48906	146.48906		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.22194		149.22194	0.00000	149.20562	149.20562		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.63520		149.63520	0.00000	149.61989	149.61989		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.63801		152.63801	0.00000	152.62260	152.62260		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.97508		152.97508	0.00000	152.95955	152.95955		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		132.95267		132.95267	0.00000	132.93848	132.93848		11.55	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.41815		135.41815	0.00000	135.40399	135.40399		10.93	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.14255		135.14255	0.00000	135.12925	135.12925		10.61	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.85481		137.85481	0.00000	137.84137	137.84137		10.05	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.48171		137.48171	0.00000	137.46862	137.46862		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		451.86300		451.86300	0.00000	451.99800	451.99800		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		460.33100		460.33100	0.00000	460.46900	460.46900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		469.38700		469.38700	0.00000	469.52900	469.52900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.80300		478.80300	0.00000	478.94800	478.94800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		487.87000		487.87000	0.00000	488.01700	488.01700		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		7.22938	100.88245	0.00000	7.30568	100.85553			0.40	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.68151	102.72899	0.00000	6.91968	102.70172			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		7.61000	104.36105	0.00000	7.66824	104.29150			1.43	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.63271	105.63108	0.00000	7.70459	105.55635			1.16	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.55814	103.83591	0.00000	7.65152	103.75766			0.95	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.36207	105.89736	0.00000	7.49480	105.81770			0.69	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.16993	102.58988	0.00000	7.39539	102.50841			0.41	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		299.86088	299.86088	0.00000	300.02463	300.02463			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.42126	305.42126	0.00000	305.58827	305.58827			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.85521	305.85521	0.00000	306.02808	306.02808			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		311.99285	311.99285	0.00000	312.16938	312.16938			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.25295	312.25295	0.00000	312.43348	312.43348			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		7.91443	100.51128	0.00000	8.00020	100.25552			4.39	0.00	0.00	0.00	0	151,684.00
R2030	On 06/08/2026	Bond Future	7.21	Call	78.89000	0.07889	0.00000	58.04000	0.05804	78.890	3.88	0.10	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	433.25000	0.43325	0.00000	351.25000	0.35125	433.250	4.11	0.37	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	555.53000	0.55553	0.00000	671.74000	0.67174	555.530	4.46	(0.41)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.94523	102.35121	0.00000	8.03834	102.09093			3.86	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.94659	100.33432	0.00000	8.04845	100.06923			3.54	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.94362	102.32636	0.00000	8.05587	102.05617			3.11	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.99332	100.24946	0.00000	8.11865	99.97388			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		8.20580	103.20043	0.00000	8.28454	102.85101			6.84	0.00	0.00	0.00	0	138,793.00
R2032	On 05/11/2026	Bond Future	0.00		8.24642	100.93009	0.00000	8.32967	100.57437			6.23	0.00	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.26974	102.89377	0.00000	8.35794	102.53142			5.66	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.28422	100.77439	0.00000	8.37790	100.40503			5.43	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.33065	102.67616	0.00000	8.43061	102.29950			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		8.29089		112.22952	0.00000	8.37976	111.76005		7.31	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.33212		109.24214	0.00000	8.42561	108.76425		6.75	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.35767		111.36773	0.00000	8.45618	110.88083		6.20	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.37544		108.53393	0.00000	8.47943	108.03752		6.03	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.42184		110.58149	0.00000	8.53199	110.07538		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		8.47389		106.37636	0.00000	8.56214	105.84062		9.07	0.00	0.00		0	93,949.00
R2035	On 06/08/2026	Bond Future	7.70	Call	217.37000		0.21737	0.00000	167.09000	0.16709	217.370	8.71	0.12	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	448.30000		0.44830	0.00000	354.28000	0.35428	448.300	8.62	0.21	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,085.22000		1.08522	0.00000	898.30000	0.89830	1,085.220	8.81	0.40	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,038.20000		2.03820	0.00000	2,371.19000	2.37119	2,038.200	8.87	(0.57)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,481.41000		2.48141	0.00000	2,163.70000	2.16370	2,481.410	9.41	0.64	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,811.86000		2.81186	0.00000	2,471.96000	2.47196	2,811.860	9.54	0.68	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,373.43000		4.37343	0.00000	3,956.65000	3.95665	4,373.430	10.17	0.81	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	407.82000		0.40782	0.00000	512.83000	0.51283	407.820	10.33	(0.16)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,817.13000		4.81713	0.00000	4,384.75000	4.38475	4,817.130	10.35	0.84	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	287.77000		0.28777	0.00000	366.48000	0.36648	287.770	10.68	(0.12)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	179.84000		0.17984	0.00000	232.67000	0.23267	179.840	11.13	(0.08)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	153.56000		0.15356	0.00000	199.68000	0.19968	153.560	11.28	(0.07)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	150.54000		0.15054	0.00000	195.87000	0.19587	150.540	11.30	(0.07)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	67.49000		0.06749	0.00000	89.86000	0.08986	67.490	12.05	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	56.75000		0.05675	0.00000	75.90000	0.07590	56.750	12.22	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.51651		103.82209	0.00000	8.60850	103.27670		8.42	0.00	0.00		0	32,852.00
R2035	On 05/11/2026	Bond Future	7.97	Call	936.88000		0.93688	0.00000	796.85000	0.79685	936.880	8.04	0.28	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,415.87000		2.41587	0.00000	2,710.76000	2.71076	2,415.870	8.39	(0.51)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,300.66000		3.30066	0.00000	2,978.69000	2.97869	3,300.660	8.84	0.62	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,333.21000		1.33321	0.00000	1,524.39000	1.52439	1,333.210	9.10	(0.32)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	906.90000		0.90690	0.00000	1,046.34000	1.04634	906.900	9.66	(0.23)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	509.94000		0.50994	0.00000	594.76000	0.59476	509.940	10.50	(0.14)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.54747		105.84179	0.00000	8.64352	105.28603		7.81	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	888.09000		0.88809	0.00000	767.73000	0.76773	888.090	7.60	0.24	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,760.14000		1.76014	0.00000	1,556.48000	1.55648	1,760.140	7.58	0.39	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,371.87000		2.37187	0.00000	2,123.79000	2.12379	2,371.870	7.75	0.47	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,047.60000		2.04760	0.00000	2,278.49000	2.27849	2,047.600	8.22	(0.39)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,899.32000		1.89932	0.00000	2,117.07000	2.11707	1,899.320	8.33	(0.37)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,201.84000		1.20184	0.00000	1,350.84000	1.35084	1,201.840	9.04	(0.25)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.56794		103.43604	0.00000	8.66821	102.86940		7.67	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.61131		105.38855	0.00000	8.71631	104.81088		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		8.79650		98.26989	0.00000	8.88460	97.68534		10.91	0.00	0.00		0	230,242.00
R2037	On 06/08/2026	Bond Future	9.30	Put	734.56000		0.73456	0.00000	900.68000	0.90068	734.560	12.00	(0.24)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,908.57000		7.90857	0.00000	7,378.69000	7.37869	7,908.570	13.66	0.93	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	55.45000		0.05545	0.00000	73.63000	0.07363	55.450	15.23	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	10.19000		0.01019	0.00000	14.42000	0.01442	10.190	15.35	(0.01)	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.84103		100.06884	0.00000	8.93237	99.47369		10.14	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,205.60000		5.20560	0.00000	4,790.86000	4.79086	5,205.600	10.97	0.72	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	532.30000		0.53230	0.00000	618.35000	0.61835	532.300	12.42	(0.13)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	270.06000		0.27006	0.00000	317.11000	0.31711	270.060	13.40	(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		8.87523		97.75710	0.00000	8.97003	97.15068			9.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,825.24000		1.82524	0.00000	1,616.37000	1.61637	1,825.240		9.34	0.37	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,078.32000		2.07832	0.00000	2,307.10000	2.30710	2,078.320		10.33	(0.35)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,338.85000		1.33885	0.00000	1,496.99000	1.49699	1,338.850		11.22	(0.24)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.90950		99.69816	0.00000	9.00797	99.07979			9.31	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.96530		97.32073	0.00000	9.06787	96.69037			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		8.88627		118.19926	0.00000	8.97432	117.51015			10.59	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		8.93658		114.88001	0.00000	9.02791	114.17850			9.96	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		8.97653		117.11534	0.00000	9.07131	116.40048			9.19	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.01178		113.95434	0.00000	9.11020	113.22540			9.22	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.06699		116.10393	0.00000	9.16938	115.36091			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		9.00677		110.06652	0.00000	9.08956	109.42409			11.64	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.05801		107.10261	0.00000	9.14372	106.44855			10.93	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.09963		109.18651	0.00000	9.18837	108.52013			10.59	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.13690		106.37251	0.00000	9.22884	105.69303			10.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,481.16000		3.48116	0.00000	3,181.15000	3.18115	3,481.160		10.16	0.46	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,855.77000		2.85577	0.00000	3,108.76000	3.10876	2,855.770		11.07	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.19286		108.37931	0.00000	9.28830	107.68659			9.91	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,286.78000		3.28678	0.00000	3,006.39000	3.00639	3,286.780		9.56	0.42	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,546.39000		3.54639	0.00000	3,251.51000	3.25151	3,546.390		9.61	0.45	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,642.57000		3.64257	0.00000	3,931.46000	3.93146	3,642.570		10.26	(0.40)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,292.28000		3.29228	0.00000	3,558.46000	3.55846	3,292.280		10.48	(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		9.09387		99.56681	0.00000	9.16125	99.05402			12.60	0.00	0.00	0	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.14243		101.38952	0.00000	9.21203	100.86746			11.35	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,856.65000		6.85665	0.00000	6,475.38000	6.47538	6,856.650		13.16	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	592.91000		0.59291	0.00000	663.76000	0.66376	592.910		14.87	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	284.29000		0.28429	0.00000	322.14000	0.32214	284.290		15.61	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.18230		98.85303	0.00000	9.25424	98.32113			11.50	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,283.36000		2.28336	0.00000	2,091.35000	2.09135	2,283.360		10.95	0.39	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,392.98000		2.39298	0.00000	2,586.94000	2.58694	2,392.980		12.27	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,570.56000		1.57056	0.00000	1,706.53000	1.70653	1,570.560		13.29	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.22231		100.81595	0.00000	9.29672	100.27355			10.92	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.28150		98.20881	0.00000	9.35865	97.65595			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		9.20242		111.25394	0.00000	9.26456	110.71764			13.22	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.25486		108.18567	0.00000	9.31902	107.63972			12.45	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.29861		110.29075	0.00000	9.36486	109.73444			11.68	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.33846		107.37253	0.00000	9.40689	106.80534			11.66	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.39516		109.39806	0.00000	9.46598	108.81982			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		9.21651		96.26665	0.00000	9.28370	95.70860			14.71	0.00	0.00	0	47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,354.39000		3.35439	0.00000	3,722.47000	3.72247	3,354.390		14.21	(0.61)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,243.39000		2.24339	0.00000	2,533.69000	2.53369	2,243.390		14.71	(0.47)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	952.49000		0.95249	0.00000	1,110.12000	1.11012	952.490		16.07	(0.24)	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		9.26276		98.02895	0.00000	9.33195	97.46079		13.26	0.00	0.00		0	91,910.00
R2044	On 04/02/2027	Bond Future	0.00		9.30129		95.55231	0.00000	9.37257	94.97339		13.04	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.33979		97.44967	0.00000	9.41325	96.85936		12.46	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.39496		94.90432	0.00000	9.47085	94.30259		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		9.17006		99.99667	0.00000	9.23191	99.44034		15.40	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,373.30000		3.37330	0.00000	3,726.62000	3.72662	3,373.300	14.85	(0.59)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	618.41000		0.61841	0.00000	723.65000	0.72365	618.410	17.65	(0.15)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.21476		97.38907	0.00000	9.27837	96.82268		14.53	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.25258		99.28364	0.00000	9.31802	98.70648		13.67	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.28354		96.81126	0.00000	9.35081	96.22277		13.67	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.32870		98.63851	0.00000	9.39800	98.03865		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		9.07816		129.64858	0.00000	9.14508	128.84250		15.37	0.00	0.00		0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	270.72000		0.27072	0.00000	223.63000	0.22363	270.720	15.19	0.07	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,538.46000		3.53846	0.00000	3,156.02000	3.15602	3,538.460	15.62	0.53	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,274.43000		3.27443	0.00000	3,698.07000	3.69807	3,274.430	15.62	(0.47)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,379.09000		1.37909	0.00000	1,608.40000	1.60840	1,379.090	17.05	(0.24)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.11852		126.16078	0.00000	9.18732	125.34012		14.56	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.15116		128.61549	0.00000	9.22186	127.77933		13.75	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.18011		125.30432	0.00000	9.25278	124.45172		14.19	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.22236		127.66827	0.00000	9.29719	126.79916		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		8.65513		86.77120	0.00000	8.73790	86.29362		11.03	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.69714		85.20841	0.00000	8.78295	84.72222		10.21	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.72847		86.86614	0.00000	8.81749	86.37073		9.50	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,110.37000		1.11037	0.00000	979.68000	0.97968	1,110.370	9.08	0.29	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,181.64000		2.18164	0.00000	2,397.78000	2.39778	2,181.640	9.81	(0.41)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.75474		85.43743	0.00000	8.84716	84.93235		9.30	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,774.07000		1.77407	0.00000	1,598.42000	1.59842	1,774.070	8.93	0.37	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,953.54000		1.95354	0.00000	2,133.95000	2.13395	1,953.540	10.08	(0.34)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.80068		87.05020	0.00000	8.89684	86.53529		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		267.45143		267.45143	0.00000	267.28792	267.28792		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.84178		268.84178	0.00000	268.67613	268.67613		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.13267		274.13267	0.00000	273.96445	273.96445		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.98149		275.98149	0.00000	275.81108	275.81108		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.25856		281.25856	0.00000	281.08413	281.08413		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		8.06289		99.14871	0.00000	8.14210	98.85957		5.51	0.00	0.00		0	55,981.00
R213	On 05/11/2026	Bond Future	0.00		8.10351		97.41312	0.00000	8.18802	97.11881		5.04	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.12460		99.30793	0.00000	8.21516	99.00817		4.53	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.12794		97.72444	0.00000	8.22522	97.41888		4.27	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,638.43000		1.63843	0.00000	1,489.85000	1.48985	1,638.430	4.36	0.51	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	675.60000	0.67560	0.00000	751.12000	0.75112	675.600	5.24	(0.23)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.16857	99.56980	0.00000	8.27382	99.25819		3.86	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,353.72000	1.35372	0.00000	1,221.23000	1.22123	1,353.720	3.84	0.45	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,267.25000	1.26725	0.00000	1,393.66000	1.39366	1,267.250	4.23	(0.39)	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		9.11720	82.04558	0.00000	9.18427	81.59297		13.56	0.00	11,978,654.68	146	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.16488	80.25056	0.00000	9.23397	79.78978		13.20	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.20515	81.81160	0.00000	9.27636	81.34209		12.39	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.23813	80.13487	0.00000	9.31149	79.65615		12.30	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.28698	81.64774	0.00000	9.36272	81.15972		11.69	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 :												41,241,871.20		397	1,672,302.00
Grand Total:												41,241,871.20		397	1,672,302.00