

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2026

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		1,292.18600		1,292.18600	0.00000	1,293.67000	1,293.67000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,316.08800		1,316.08800	0.00000	1,317.60100	1,317.60100		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,341.66700		1,341.66700	0.00000	1,343.21200	1,343.21200		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,368.27900		1,368.27900	0.00000	1,369.85700	1,369.85700		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,393.89900		1,393.89900	0.00000	1,395.50300	1,395.50300		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,681.71500		1,681.71500	0.00000	1,682.67500	1,682.67500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,712.82200		1,712.82200	0.00000	1,713.80300	1,713.80300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,746.11100		1,746.11100	0.00000	1,747.11500	1,747.11500		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,780.74500		1,780.74500	0.00000	1,781.77200	1,781.77200		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,814.08900		1,814.08900	0.00000	1,815.13000	1,815.13000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,419.06400		1,419.06400	0.00000	1,419.81400	1,419.81400		0.00	0.00	0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,445.31300		1,445.31300	0.00000	1,446.07900	1,446.07900		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,473.40300		1,473.40300	0.00000	1,474.18700	1,474.18700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,502.62800		1,502.62800	0.00000	1,503.43000	1,503.43000		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,530.76400		1,530.76400	0.00000	1,531.57700	1,531.57700		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.98379		95.38414	0.00000	8.97060	95.44897		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.05008		93.35939	0.00000	9.03618	93.42579		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.10678		95.19662	0.00000	9.09202	95.26509		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.15497		93.31024	0.00000	9.13939	93.38040		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.23043		95.09257	0.00000	9.21421	95.16325		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		9.52893		94.21303	0.00000	9.52589	94.23604		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.58678		91.69574	0.00000	9.58360	91.71949		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.63637		93.50079	0.00000	9.63298	93.52581		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.68357		91.11229	0.00000	9.68003	91.13809		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.74638		92.85108	0.00000	9.74283	92.87659		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		1,392.19400		1,392.19400	0.00000	1,392.95100	1,392.95100		0.00	0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,417.94600		1,417.94600	0.00000	1,418.71900	1,418.71900		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,445.50400		1,445.50400	0.00000	1,446.29600	1,446.29600		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,474.17600		1,474.17600	0.00000	1,474.98500	1,474.98500		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,501.77900		1,501.77900	0.00000	1,502.59900	1,502.59900		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		150.35215		150.35215	0.00000	150.47309	150.47309		0.00	0.00	0.00	0	8,306.00
I2029	On 05/11/2026	Bond Future	0.00		151.64121		151.64121	0.00000	151.76501	151.76501		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.62424		154.62424	0.00000	154.75163	154.75163		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.19293		156.19293	0.00000	156.32364	156.32364		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.18139		159.18139	0.00000	159.31329	159.31329		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		116.66949		116.66949	0.00000	116.58652	116.58652		2.76	0.00	0.00	0	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		118.83257		118.83257	0.00000	118.74851	118.74851		2.47	0.00	0.00		0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.67356		118.67356	0.00000	118.58898	118.58898		2.32	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.05497		121.05497	0.00000	120.96911	120.96911		2.09	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.81578		120.81578	0.00000	120.72781	120.72781		1.99	0.00	0.00		0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		146.69949		146.69949	0.00000	146.74423	146.74423		0.00	0.00	19,511,032.17		133	22,135.00
I2033	On 05/11/2026	Bond Future	0.00		147.81776		147.81776	0.00000	147.86390	147.86390		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.72550		150.72550	0.00000	150.77362	150.77362		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.11042		152.11042	0.00000	152.16021	152.16021		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.02089		155.02089	0.00000	155.07039	155.07039		0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	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		161.25511		161.25511	0.00000	160.96102	160.96102		0.00	0.00	0.00		0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		164.24483		164.24483	0.00000	163.94579	163.94579		0.00	0.00	0.00		0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		165.20894		165.20894	0.00000	164.90551	164.90551		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.52372		168.52372	0.00000	168.21483	168.21483		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.42881		169.42881	0.00000	169.11296	169.11296		0.00	0.00	0.00		0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	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		124.70959		124.70959	0.00000	124.59682	124.59682		7.87	0.00	0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.02185		127.02185	0.00000	126.90734	126.90734		7.40	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.57960		126.57960	0.00000	126.46413	126.46413		7.17	0.00	0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.11975		129.11975	0.00000	129.00240	129.00240		6.74	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.57989		128.57989	0.00000	128.45996	128.45996		6.64	0.00	0.00		0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	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		145.37536		145.37536	0.00000	144.05406	144.05406		0.00	0.00	0.00		0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.71612		145.71612	0.00000	144.37080	144.37080		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.58289		148.58289	0.00000	147.21239	147.21239		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.15469		149.15469	0.00000	147.75724	147.75724		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.00744		152.00744	0.00000	150.58204	150.58204		0.00	0.00	0.00		0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	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		146.55312		146.55312	0.00000	146.50520	146.50520		0.00	0.00	0.00		0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.27026		149.27026	0.00000	149.22194	149.22194		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.68323		149.68323	0.00000	149.63520	149.63520		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.68646		152.68646	0.00000	152.63801	152.63801		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.02502		153.02502	0.00000	152.97508	152.97508		0.00	0.00	0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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		133.33633		133.33633	0.00000	132.95267	132.95267		11.55	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.80846		135.80846	0.00000	135.41815	135.41815		10.93	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.53887		135.53887	0.00000	135.14255	135.14255		10.61	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.25879		138.25879	0.00000	137.85481	137.85481		10.05	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.89398		137.89398	0.00000	137.48171	137.48171		9.93	0.00	0.00		0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	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		454.41300		454.41300	0.00000	451.86300	451.86300		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		462.92900		462.92900	0.00000	460.33100	460.33100		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		472.03400		472.03400	0.00000	469.38700	469.38700		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.50300		481.50300	0.00000	478.80300	478.80300		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.62300		490.62300	0.00000	487.87000	487.87000		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		7.22772		100.88303	0.00000	7.22938	100.88245		0.40	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.67996		102.72917	0.00000	6.68151	102.72899		0.11	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		7.64184		104.32302	0.00000	7.61000	104.36105		1.43	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.67249		105.58971	0.00000	7.63271	105.63108		1.16	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.61106		103.79155	0.00000	7.55814	103.83591		0.95	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.43814		105.85169	0.00000	7.36207	105.89736		0.69	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.29618		102.54425	0.00000	7.16993	102.58988		0.41	0.00	0.00		0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		300.05412		300.05412	0.00000	299.86088	299.86088		0.00	0.00	0.00		0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.61681		305.61681	0.00000	305.42126	305.42126		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.05213		306.05213	0.00000	305.85521	305.85521		0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.19262		312.19262	0.00000	311.99285	311.99285		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.45814		312.45814	0.00000	312.25295	312.25295		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		7.95490		100.39050	0.00000	7.91443	100.51128		4.39	0.00	0.00		0	151,684.00
R2030	On 06/08/2026	Bond Future	7.21	Call	65.35000		0.06535	0.00000	78.89000	0.07889	65.350	3.88	0.09	20,035.55		29	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	385.66000		0.38566	0.00000	433.25000	0.43325	385.660	4.11	0.34	77,791.02		29	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	600.28000		0.60028	0.00000	555.53000	0.55553	600.280	4.46	(0.43)	(98,717.08)		29	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.98933		102.22783	0.00000	7.94523	102.35121		3.86	0.00	0.00		0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.99520		100.20770	0.00000	7.94659	100.33432		3.54	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.99738		102.19684	0.00000	7.94362	102.32636		3.11	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.05290		100.11833	0.00000	7.99332	100.24946		2.83	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		8.23013		103.09230	0.00000	8.20580	103.20043		6.84	0.00	56,288,395.80		546	138,785.00
R2032	On 05/11/2026	Bond Future	0.00		8.27225		100.81955	0.00000	8.24642	100.93009		6.23	0.00	0.00		0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.29733		102.78025	0.00000	8.26974	102.89377		5.66	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.31363		100.65825	0.00000	8.28422	100.77439		5.43	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.36179		102.55864	0.00000	8.33065	102.67616		4.97	0.00	0.00		0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2033	On 06/08/2026	Bond Future	0.00		8.31515	112.10111	0.00000	8.29089	112.22952			7.31	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.35773	109.11096	0.00000	8.33212	109.24214			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.38485	111.23311	0.00000	8.35767	111.36773			6.20	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.40423	108.39621	0.00000	8.37544	108.53393			6.03	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.45212	110.44206	0.00000	8.42184	110.58149			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		8.49293	106.26047	0.00000	8.47389	106.37636			9.07	0.00	0.00	0	93,949.00
R2035	On 06/08/2026	Bond Future	7.70	Call	198.66000	0.19866	0.00000	217.37000	0.21737	198.660		8.71	0.11	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	416.27000	0.41627	0.00000	448.30000	0.44830	416.270		8.62	0.20	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,028.40000	1.02840	0.00000	1,085.22000	1.08522	1,028.400		8.81	0.38	94,107.28	29	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,093.40000	2.09340	0.00000	2,038.20000	2.03820	2,093.400		8.87	(0.59)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,395.49000	2.39549	0.00000	2,481.41000	2.48141	2,395.490		9.41	0.63	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,721.65000	2.72165	0.00000	2,811.86000	2.81186	2,721.650		9.54	0.67	164,965.30	29	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,269.91000	4.26991	0.00000	4,373.43000	4.37343	4,269.910		10.17	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	418.08000	0.41808	0.00000	407.82000	0.40782	418.080		10.33	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,711.26000	4.71126	0.00000	4,817.13000	4.81713	4,711.260		10.35	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	294.37000	0.29437	0.00000	287.77000	0.28777	294.370		10.68	(0.12)	(30,234.78)	29	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	183.33000	0.18333	0.00000	179.84000	0.17984	183.330		11.13	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	156.34000	0.15634	0.00000	153.56000	0.15356	156.340		11.28	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	153.24000	0.15324	0.00000	150.54000	0.15054	153.240		11.30	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	68.19000	0.06819	0.00000	67.49000	0.06749	68.190		12.05	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	57.23000	0.05723	0.00000	56.75000	0.05675	57.230		12.22	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.53643	103.70367	0.00000	8.51651	103.82209			8.42	0.00	0.00	0	32,852.00
R2035	On 05/11/2026	Bond Future	7.97	Call	897.89000	0.89789	0.00000	936.88000	0.93688	897.890		8.04	0.28	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,469.29000	2.46929	0.00000	2,415.87000	2.41587	2,469.290		8.39	(0.52)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,220.16000	3.22016	0.00000	3,300.66000	3.30066	3,220.160		8.84	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,364.49000	1.36449	0.00000	1,333.21000	1.33321	1,364.490		9.10	(0.33)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	928.04000	0.92804	0.00000	906.90000	0.90690	928.040		9.66	(0.24)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	521.29000	0.52129	0.00000	509.94000	0.50994	521.290		10.50	(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.56843	105.72018	0.00000	8.54747	105.84179			7.81	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	855.64000	0.85564	0.00000	888.09000	0.88809	855.640		7.60	0.23	167,114.36	85	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,707.86000	1.70786	0.00000	1,760.14000	1.76014	1,707.860		7.58	0.38	278,959.69	85	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,309.43000	2.30943	0.00000	2,371.87000	2.37187	2,309.430		7.75	0.47	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,089.88000	2.08988	0.00000	2,047.60000	2.04760	2,089.880		8.22	(0.40)	(288,284.87)	85	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,938.79000	1.93879	0.00000	1,899.32000	1.89932	1,938.790		8.33	(0.37)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,227.13000	1.22713	0.00000	1,201.84000	1.20184	1,227.130		9.04	(0.25)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.58990	103.31159	0.00000	8.56794	103.43604			7.67	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.63414	105.26259	0.00000	8.61131	105.38855			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		8.79456	98.28281	0.00000	8.79650	98.26989			10.91	0.00	0.00	0	230,242.00
R2037	On 06/08/2026	Bond Future	9.30	Put	719.43000	0.71943	0.00000	734.56000	0.73456	719.430		12.00	(0.24)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,914.48000	7.91448	0.00000	7,908.57000	7.90857	7,914.480		13.66	0.93	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	52.54000	0.05254	0.00000	55.45000	0.05545	52.540		15.23	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.44000	0.00944	0.00000	10.19000	0.01019	9.440		15.35	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.83909	100.08153	0.00000	8.84103	100.06884			10.14	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,207.11000	5.20711	0.00000	5,205.60000	5.20560	5,207.110		10.97	0.73	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	525.28000	0.52528	0.00000	532.30000	0.53230	525.280		12.42	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	265.54000	0.26554	0.00000	270.06000	0.27006	265.540		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		8.87334		97.76924	0.00000	8.87523	97.75710			9.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,823.98000		1.82398	0.00000	1,825.24000	1.82524	1,823.980		9.34	0.37	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,067.78000		2.06778	0.00000	2,078.32000	2.07832	2,067.780		10.33	(0.35)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,330.26000		1.33026	0.00000	1,338.85000	1.33885	1,330.260		11.22	(0.24)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.90760		99.71014	0.00000	8.90950	99.69816			9.31	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.96319		97.33375	0.00000	8.96530	97.32073			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		8.88439		118.21404	0.00000	8.88627	118.19926			10.59	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		8.93469		114.89459	0.00000	8.93658	114.88001			9.96	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		8.97469		117.12928	0.00000	8.97653	117.11534			9.19	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.00994		113.96803	0.00000	9.01178	113.95434			9.22	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.06495		116.11881	0.00000	9.06699	116.10393			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		9.00487		110.08133	0.00000	9.00677	110.06652			11.64	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.05611		107.11717	0.00000	9.05801	107.10261			10.93	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.09777		109.20054	0.00000	9.09963	109.18651			10.59	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.13503		106.38640	0.00000	9.13690	106.37251			10.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,481.48000		3.48148	0.00000	3,481.16000	3.48116	3,481.480		10.16	0.46	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,844.67000		2.84467	0.00000	2,855.77000	2.85577	2,844.670		11.07	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.19081		108.39426	0.00000	9.19286	108.37931			9.91	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,287.99000		3.28799	0.00000	3,286.78000	3.28678	3,287.990		9.56	0.42	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,547.85000		3.54785	0.00000	3,546.39000	3.54639	3,547.850		9.61	0.45	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,631.19000		3.63119	0.00000	3,642.57000	3.64257	3,631.190		10.26	(0.40)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,281.42000		3.28142	0.00000	3,292.28000	3.29228	3,281.420		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		9.09184		99.58232	0.00000	9.09387	99.56681			12.60	0.00	2,489,558.00	25	80,503.00
R2040	On 05/11/2026	Bond Future	0.00		9.14039		101.40488	0.00000	9.14243	101.38952			11.35	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,859.54000		6.85954	0.00000	6,856.65000	6.85665	6,859.540		13.16	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	584.89000		0.58489	0.00000	592.91000	0.59291	584.890		14.87	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	279.36000		0.27936	0.00000	284.29000	0.28429	279.360		15.61	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.18030		98.86787	0.00000	9.18230	98.85303			11.50	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,282.18000		2.28218	0.00000	2,283.36000	2.28336	2,282.180		10.95	0.39	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,380.52000		2.38052	0.00000	2,392.98000	2.39298	2,380.520		12.27	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,560.35000		1.56035	0.00000	1,570.56000	1.57056	1,560.350		13.29	(0.23)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.22030		100.83066	0.00000	9.22231	100.81595			10.92	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.27929		98.22471	0.00000	9.28150	98.20881			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		9.20050		111.27058	0.00000	9.20242	111.25394			13.22	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.25293		108.20216	0.00000	9.25486	108.18567			12.45	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.29672		110.30668	0.00000	9.29861	110.29075			11.68	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.33656		107.38834	0.00000	9.33846	107.37253			11.66	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.39308		109.41511	0.00000	9.39516	109.39806			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		9.21971		96.23996	0.00000	9.21651	96.26665			14.71	0.00	0.00	0	47,411.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,353.71000		3.35371	0.00000	3,354.39000	3.35439	3,353.710		14.21	(0.61)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,237.58000		2.23758	0.00000	2,243.39000	2.24339	2,237.580		14.71	(0.47)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	943.23000		0.94323	0.00000	952.49000	0.95249	943.230		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		9.26610		98.00140	0.00000	9.26276	98.02895		13.26	0.00	0.00		0	91,910.00
R2044	On 04/02/2027	Bond Future	0.00		9.30483		95.52344	0.00000	9.30129	95.55231		13.04	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.34349		97.41980	0.00000	9.33979	97.44967		12.46	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.39868		94.87469	0.00000	9.39496	94.90432		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		9.16847		100.01104	0.00000	9.17006	99.99667		15.40	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,346.03000		3.34603	0.00000	3,373.30000	3.37330	3,346.030	14.85	(0.59)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	602.63000		0.60263	0.00000	618.41000	0.61841	602.630	17.65	(0.15)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.21317		97.40329	0.00000	9.21476	97.38907		14.53	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.25104		99.29729	0.00000	9.25258	99.28364		13.67	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.28200		96.82480	0.00000	9.28354	96.81126		13.67	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.32702		98.65313	0.00000	9.32870	98.63851		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		9.07666		129.66675	0.00000	9.07816	129.64858		15.37	0.00	0.00		0	68,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	263.08000		0.26308	0.00000	270.72000	0.27072	263.080	15.19	0.07	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,521.74000		3.52174	0.00000	3,538.46000	3.53846	3,521.740	15.62	0.53	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,239.54000		3.23954	0.00000	3,274.43000	3.27443	3,239.540	15.62	(0.47)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,352.30000		1.35230	0.00000	1,379.09000	1.37909	1,352.300	17.05	(0.24)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.11702		126.17877	0.00000	9.11852	126.16078		14.56	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.14970		128.63286	0.00000	9.15116	128.61549		13.75	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.17865		125.32155	0.00000	9.18011	125.30432		14.19	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.22077		127.68685	0.00000	9.22236	127.66827		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		8.66892		86.69139	0.00000	8.65513	86.77120		11.03	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.71149		85.12685	0.00000	8.69714	85.20841		10.21	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.74350		86.78223	0.00000	8.72847	86.86614		9.50	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,082.20000		1.08220	0.00000	1,110.37000	1.11037	1,082.200	9.08	0.28	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,210.81000		2.21081	0.00000	2,181.64000	2.18164	2,210.810	9.81	(0.42)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.77040		85.35158	0.00000	8.75474	85.43743		9.30	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,738.55000		1.73855	0.00000	1,774.07000	1.77407	1,738.550	8.93	0.36	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,978.13000		1.97813	0.00000	1,953.54000	1.95354	1,978.130	10.08	(0.34)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.81684		86.96339	0.00000	8.80068	87.05020		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		267.61294		267.61294	0.00000	267.45143	267.45143		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.00520		269.00520	0.00000	268.84178	268.84178		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.29724		274.29724	0.00000	274.13267	274.13267		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.14795		276.14795	0.00000	275.98149	275.98149		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.43045		281.43045	0.00000	281.25856	281.25856		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		8.09273		99.03966	0.00000	8.06289	99.14871		5.51	0.00	10,696,283.28		108	56,089.00
R213	On 05/11/2026	Bond Future	0.00		8.13547		97.30169	0.00000	8.10351	97.41312		5.04	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.15911		99.19357	0.00000	8.12460	99.30793		4.53	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.16515		97.60742	0.00000	8.12794	97.72444		4.27	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,577.11000		1.57711	0.00000	1,638.43000	1.63843	1,577.110	4.36	0.50	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	700.70	0000	0.70070	0.00000	675.60	0000	0.67560	700.700	5.24	(0.24)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.20	852	99.45138	0.00000	8.16	857	99.56980		3.86	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,299.67	0000	1.29967	0.00000	1,353.72	0000	1.35372	1,299.670	3.84	0.43	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,311.49	0000	1.31149	0.00000	1,267.25	0000	1.26725	1,311.490	4.23	(0.40)	0.00	0	1,200.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 06/08/2026	Bond Future	0.00		9.12	062	82.02241	0.00000	9.11	720	82.04558		13.56	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.16	846	80.22659	0.00000	9.16	488	80.25056		13.20	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.20	893	81.78658	0.00000	9.20	515	81.81160		12.39	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.24	208	80.10899	0.00000	9.23	813	80.13487		12.30	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.29	096	81.62199	0.00000	9.28	698	81.64774		11.69	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													89,371,005.72		1,241	1,672,535.00	
Grand Total:													89,371,005.72		1,241	1,672,535.00	