

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2026

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		1,286.97100		1,286.97100	0.00000	1,280.40300	1,280.40300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,311.18500		1,311.18500	0.00000	1,304.49700	1,304.49700		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,336.72100		1,336.72100	0.00000	1,329.90500	1,329.90500		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,362.64400		1,362.64400	0.00000	1,355.69600	1,355.69600		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,388.02800		1,388.02800	0.00000	1,380.94600	1,380.94600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,668.20700		1,668.20700	0.00000	1,654.25000	1,654.25000		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,699.59400		1,699.59400	0.00000	1,685.38000	1,685.38000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,732.69400		1,732.69400	0.00000	1,718.20600	1,718.20600		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,766.29700		1,766.29700	0.00000	1,751.52700	1,751.52700		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,799.20000		1,799.20000	0.00000	1,784.15000	1,784.15000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,409.09600		1,409.09600	0.00000	1,398.29700	1,398.29700		0.00	0.00	0.00	0	75.00
ALBI	On 05/11/2026	Index Future	0.00		1,435.60800		1,435.60800	0.00000	1,424.61000	1,424.61000		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,463.56700		1,463.56700	0.00000	1,452.35700	1,452.35700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,491.95000		1,491.95000	0.00000	1,480.52300	1,480.52300		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,519.74200		1,519.74200	0.00000	1,508.09800	1,508.09800		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.10904		94.77140	0.00000	9.24405	94.11661		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.17497		92.76544	0.00000	9.31640	92.09858		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.23711		94.59482	0.00000	9.38563	93.91497		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.30144		92.65387	0.00000	9.45755	91.96068		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.38695		94.41395	0.00000	9.55148	93.70725		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		9.63815		93.39183	0.00000	9.75131	92.55237		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.69548		90.88930	0.00000	9.81229	90.03428		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.74809		92.68206	0.00000	9.86867	91.81043		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.80481		90.23519	0.00000	9.92944	89.34638		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.87305		91.94755	0.00000	10.00195	91.04153		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		1,382.18400		1,382.18400	0.00000	1,371.31900	1,371.31900		0.00	0.00	0.00	0	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,408.19000		1,408.19000	0.00000	1,397.12400	1,397.12400		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,435.61500		1,435.61500	0.00000	1,424.33600	1,424.33600		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,463.45600		1,463.45600	0.00000	1,451.95800	1,451.95800		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,490.71700		1,490.71700	0.00000	1,479.00100	1,479.00100		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		150.81585		150.81585	0.00000	150.80251	150.80251		0.00	0.00	3,921,212.10	26	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.16196		152.16196	0.00000	152.14877	152.14877		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.16184		155.16184	0.00000	155.14867	155.14867		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.67154		156.67154	0.00000	156.65815	156.65815		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.65310		159.65310	0.00000	159.63900	159.63900		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		116.91462		116.91462	0.00000	116.51024	116.51024		2.75	0.00	7,950,194.16	68	5,758.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 05/11/2026	Bond Future	0.00		119.12028		119.12028	0.00000	118.70859	118.70859		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.97131		118.97131	0.00000	118.55151	118.55151		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.30481		121.30481	0.00000	120.87669	120.87669		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.05550		121.05550	0.00000	120.61941	120.61941		1.98	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		147.21667		147.21667	0.00000	147.56437	147.56437		0.00	0.00	0.00	0	22,015.00
I2033	On 05/11/2026	Bond Future	0.00		148.39178		148.39178	0.00000	148.74648	148.74648		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.31723		151.31723	0.00000	151.67923	151.67923		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.64627		152.64627	0.00000	153.01518	153.01518		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.55134		155.55134	0.00000	155.92683	155.92683		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		162.29826		162.29826	0.00000	162.20012	162.20012		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.35993		165.35993	0.00000	165.26032	165.26032		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.35245		166.35245	0.00000	166.25101	166.25101		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.61555		169.61555	0.00000	169.51201	169.51201		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.52190		170.52190	0.00000	170.41637	170.41637		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		125.05652		125.05652	0.00000	125.55057	125.55057		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.41570		127.41570	0.00000	127.91962	127.91962		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.98591		126.98591	0.00000	127.49965	127.49965		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.47662		129.47662	0.00000	130.00032	130.00032		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.92737		128.92737	0.00000	129.46135	129.46135		6.76	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		145.65509		145.65509	0.00000	145.85406	145.85406		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.04771		146.04771	0.00000	146.25068	146.25068		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.92711		148.92711	0.00000	149.13443	149.13443		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.43815		149.43815	0.00000	149.64943	149.64943		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.28082		152.28082	0.00000	152.49592	152.49592		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		147.37359		147.37359	0.00000	148.36792	148.36792		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.15355		150.15355	0.00000	151.16703	151.16703		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.58970		150.58970	0.00000	151.62332	151.62332		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.54348		153.54348	0.00000	154.59750	154.59750		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.88066		153.88066	0.00000	154.95455	154.95455		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		135.81937		135.81937	0.00000	134.64406	134.64406		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.38163		138.38163	0.00000	137.18446	137.18446		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.16783		138.16783	0.00000	136.94720	136.94720		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.87777		140.87777	0.00000	139.63315	139.63315		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.54575		140.54575	0.00000	139.27775	139.27775		10.02	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		454.71000		454.71000	0.00000	455.40600	455.40600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		463.37600		463.37600	0.00000	464.08700	464.08700		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		472.50900		472.50900	0.00000	473.23500	473.23500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.77800		481.77800	0.00000	482.51800	482.51800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.85700		490.85700	0.00000	491.61000	491.61000		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		7.31793	100.85121	0.00000	7.33336	100.84577			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.67951	102.72922	0.00000	6.72517	102.72399			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		7.71472	104.23604	0.00000	7.73827	104.20796			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.73105	105.52885	0.00000	7.75987	105.49892			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.68257	103.73166	0.00000	7.71990	103.70042			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.61979	105.74279	0.00000	7.67306	105.71089			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.63338	102.42256	0.00000	7.72443	102.38975			0.38	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		302.14905	302.14905	0.00000	302.11810	302.11810			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.84815	307.84815	0.00000	307.81768	307.81768			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.33940	308.33940	0.00000	308.30827	308.30827			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.38760	314.38760	0.00000	314.35571	314.35571			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.65820	314.65820	0.00000	314.62612	314.62612			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		8.06732	100.05593	0.00000	8.21084	99.63080			4.27	0.00	11,806,599.74		118	153,180.00
R2030	On 06/08/2026	Bond Future	7.21	Call	32.87000	0.03287	0.00000	17.37000	0.01737	32.870	3.89	0.05	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	243.16000	0.24316	0.00000	155.21000	0.15521	243.160	4.00	0.26	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	701.09000	0.70109	0.00000	940.79000	0.94079	701.090	4.34	(0.50)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.09973	101.91977	0.00000	8.25553	101.48703			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.11447	99.89788	0.00000	8.28502	99.45693			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.14819	101.83463	0.00000	8.33633	101.38505			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.22596	99.73867	0.00000	8.43599	99.28035			2.76	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		8.34128	102.60015	0.00000	8.47688	102.00379			6.64	0.00	8,618,412.60		84	141,048.00
R2032	On 05/11/2026	Bond Future	0.00		8.38211	100.35110	0.00000	8.52545	99.74395			6.29	0.00	0.00	0.00	0	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.41282	102.30677	0.00000	8.56478	101.68798			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.44812	100.12926	0.00000	8.60965	99.49847			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.50800	102.00909	0.00000	8.68034	101.36611			4.92	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		8.42085		111.54386	0.00000	8.55603	110.83649		7.13	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.46199		108.57901	0.00000	8.60419	107.85882		6.83	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.49389		110.69517	0.00000	8.64380	109.96115		6.26	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.52991		107.79758	0.00000	8.68826	107.04934		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.58766		109.82073	0.00000	8.75541	109.05803		5.66	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		8.62398		105.46736	0.00000	8.75834	104.66247		8.85	0.00	358,589,024.00		3,400	95,113.00
R2035	On 06/08/2026	Bond Future	7.70	Call	100.85000		0.10085	0.00000	61.89000	0.06189	100.850	8.69	0.06	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	229.90000		0.22990	0.00000	147.65000	0.14765	229.900	8.51	0.13	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	660.93000		0.66093	0.00000	462.60000	0.46260	660.930	8.62	0.29	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,489.85000		2.48985	0.00000	3,073.74000	3.07374	2,489.850	8.67	(0.67)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,808.76000		1.80876	0.00000	1,404.09000	1.40409	1,808.760	9.19	0.56	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,103.41000		2.10341	0.00000	1,659.95000	1.65995	2,103.410	9.33	0.61	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,558.01000		3.55801	0.00000	2,974.25000	2.97425	3,558.010	9.99	0.77	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	484.93000		0.48493	0.00000	679.86000	0.67986	484.930	10.15	(0.20)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,983.36000		3.98336	0.00000	3,370.30000	3.37030	3,983.360	10.17	0.80	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	336.74000		0.33674	0.00000	481.91000	0.48191	336.740	10.52	(0.15)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	206.12000		0.20612	0.00000	302.38000	0.30238	206.120	11.00	(0.09)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	174.94000		0.17494	0.00000	258.60000	0.25860	174.940	11.16	(0.08)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	171.38000		0.17138	0.00000	253.58000	0.25358	171.380	11.18	(0.08)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	74.50000		0.07450	0.00000	114.04000	0.11404	74.500	12.01	(0.04)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	62.20000		0.06220	0.00000	95.84000	0.09584	62.200	12.19	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.66743		102.92929	0.00000	8.80748	102.10978		8.52	0.00	39,936,564.52		388	27,668.00
R2035	On 05/11/2026	Bond Future	7.97	Call	710.01000		0.71001	0.00000	543.77000	0.54377	710.010	8.24	0.23	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,874.26000		2.87426	0.00000	3,373.35000	3.37335	2,874.260	8.49	(0.57)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,741.66000		2.74166	0.00000	2,309.95000	2.30995	2,741.660	8.93	0.56	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,613.29000		1.61329	0.00000	1,948.50000	1.94850	1,613.290	9.19	(0.37)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,105.01000		1.10501	0.00000	1,353.16000	1.35316	1,105.010	9.76	(0.27)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	627.17000		0.62717	0.00000	780.51000	0.78051	627.170	10.63	(0.16)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.70454		104.93498	0.00000	8.85083	104.09973		7.88	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	717.54000		0.71754	0.00000	568.60000	0.56860	717.540	7.81	0.20	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,428.90000		1.42890	0.00000	1,169.09000	1.16909	1,428.900	7.69	0.34	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,956.67000		1.95667	0.00000	1,632.51000	1.63251	1,956.670	7.83	0.42	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,402.71000		2.40271	0.00000	2,795.39000	2.79539	2,402.710	8.28	(0.44)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,231.50000		2.23150	0.00000	2,603.11000	2.60311	2,231.500	8.38	(0.41)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,427.24000		1.42724	0.00000	1,686.00000	1.68600	1,427.240	9.12	(0.28)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.74043		102.46377	0.00000	8.89326	101.61225		7.58	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.79366		104.38802	0.00000	8.95372	103.52015		7.29	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		8.92998		97.38605	0.00000	9.06920	96.47550		10.67	0.00	86,673,584.50		890	237,877.00
R2037	On 06/08/2026	Bond Future	9.30	Put	853.61000		0.85361	0.00000	1,164.50000	1.16450	853.610	11.79	(0.29)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,042.48000		7.04248	0.00000	6,231.19000	6.23119	7,042.480	13.56	0.92	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	56.39000		0.05639	0.00000	87.44000	0.08744	56.390	15.21	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.43000		0.00943	0.00000	16.14000	0.01614	9.430	15.33	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.97459		99.20022	0.00000	9.11893	98.27297		9.92	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,570.29000		4.57029	0.00000	3,967.26000	3.96726	4,570.290	11.12	0.68	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	648.00000		0.64800	0.00000	807.18000	0.80718	648.000	12.67	(0.15)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	336.37000		0.33637	0.00000	425.26000	0.42526	336.370	13.73	(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		9.01340		96.87491	0.00000	9.16328	95.92985			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,515.30000		1.51530	0.00000	1,234.71000	1.23471	1,515.300		9.46	0.32	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,393.69000		2.39369	0.00000	2,793.09000	2.79309	2,393.690		10.44	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,552.07000		1.55207	0.00000	1,831.90000	1.83190	1,552.070		11.33	(0.27)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.06035		98.75297	0.00000	9.21613	97.78954			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.12391		96.34823	0.00000	9.28621	95.36633			9.02	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		9.01470		117.19605	0.00000	9.15385	116.12288			10.36	0.00	39,495,068.85	337	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		9.06501		113.89525	0.00000	9.20936	112.80250			10.11	0.00	0.00	0	2,735.00
R2038	On 04/02/2027	Bond Future	0.00		9.10939		116.11502	0.00000	9.25926	115.00123			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.15698		112.88121	0.00000	9.31272	111.74576			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.21952		114.99951	0.00000	9.38159	113.84230			8.77	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		9.12477		109.15251	0.00000	9.26373	108.09021			11.37	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.17567		106.20618	0.00000	9.31954	105.12442			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.22107		108.27604	0.00000	9.37012	107.17348			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.26948		105.39462	0.00000	9.42402	104.27063			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,956.28000		2.95628	0.00000	2,510.39000	2.51039	2,956.280		10.04	0.42	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,117.37000		3.11737	0.00000	3,576.27000	3.57627	3,117.370		10.93	(0.38)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.33185		107.37261	0.00000	9.49229	106.22713			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,797.88000		2.79788	0.00000	2,382.84000	2.38284	2,797.880		9.46	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,029.20000		3.02920	0.00000	2,590.43000	2.59043	3,029.200		9.50	0.41	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,957.22000		3.95722	0.00000	4,477.62000	4.47762	3,957.220		10.12	(0.43)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,572.18000		3.57218	0.00000	4,052.38000	4.05238	3,572.180		10.33	(0.40)	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		9.20638		98.71266	0.00000	9.31970	97.86283			12.31	0.00	31,390,625.88	318	80,889.00
R2040	On 05/11/2026	Bond Future	0.00		9.25440		100.55154	0.00000	9.37145	99.68620			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,200.56000		6.20056	0.00000	5,595.38000	5.59538	6,200.560		13.30	0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	668.58000		0.66858	0.00000	799.22000	0.79922	668.580		15.00	(0.13)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	362.75000		0.36275	0.00000	438.06000	0.43806	362.750		16.23	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.29765		98.00213	0.00000	9.41871	97.12016			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,964.30000		1.96430	0.00000	1,679.53000	1.67953	1,964.300		11.08	0.35	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,668.21000		2.66821	0.00000	3,019.29000	3.01929	2,668.210		12.35	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,763.12000		1.76312	0.00000	2,011.13000	2.01113	1,763.120		13.42	(0.26)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.34803		99.90197	0.00000	9.47332	99.00290			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.41315		97.26803	0.00000	9.54310	96.35172			10.65	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		9.32020		110.24079	0.00000	9.43849	109.23739			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.37240		107.18862	0.00000	9.49455	106.16691			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.41964		109.27766	0.00000	9.54584	108.23631			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.46958		106.28961	0.00000	9.60006	105.22797			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.53208		108.28427	0.00000	9.66714	107.20235			11.18	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		9.32399		95.37631	0.00000	9.43704	94.45319			14.35	0.00	0.00	0	52,527.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,767.82000		3.76782	0.00000	4,442.15000	4.44215	3,767.820		13.89	(0.68)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,502.63000		2.50263	0.00000	3,043.63000	3.04363	2,502.630		14.35	(0.53)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,023.23000		1.02323	0.00000	1,315.52000	1.31552	1,023.230		15.74	(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		9.36969		97.15302	0.00000	9.48610	96.21306			13.39	0.00	0.00	0	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.41110		94.66265	0.00000	9.53111	93.70450			13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.45859		96.49774	0.00000	9.58236	95.52105			12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.51882		93.92517	0.00000	9.64673	92.92975			12.53	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		9.27306		99.07303	0.00000	9.39092	98.03336			15.00	0.00	0.00	0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,758.30000		3.75830	0.00000	4,489.91000	4.48991	3,758.300		14.48	(0.66)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	637.30000		0.63730	0.00000	850.58000	0.85058	637.300		17.35	(0.17)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.31722		96.47936	0.00000	9.43845	95.42062			14.65	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.35768		98.35937	0.00000	9.48247	97.28024			13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.39676		95.82408	0.00000	9.52516	94.72400			13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.44638		97.62342	0.00000	9.57871	96.50230			12.81	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		9.18644		128.34865	0.00000	9.29915	127.01947			14.98	0.00	385,045,950.00	3,000	62,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	139.11000		0.13911	0.00000	94.18000	0.09418	139.110		15.17	0.04	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,628.83000		2.62883	0.00000	2,088.53000	2.08853	2,628.830		15.22	0.46	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,664.73000		3.66473	0.00000	4,453.61000	4.45361	3,664.730		15.22	(0.54)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,487.19000		1.48719	0.00000	1,912.88000	1.91288	1,487.190		16.69	(0.27)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.22646		124.87729	0.00000	9.34235	123.52380			14.70	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.26180		127.31113	0.00000	9.38099	125.93149			14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.29886		123.91617	0.00000	9.42150	122.50971			13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.34566		126.24166	0.00000	9.47199	124.80844			13.27	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		8.79438		85.96970	0.00000	8.92823	85.20839			10.76	0.00	11,691,879.20	136	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.83672		84.41937	0.00000	8.97549	83.64416			10.32	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.87285		86.06449	0.00000	9.01688	85.27433			9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	916.15000		0.91615	0.00000	739.89000	0.73989	916.150		9.30	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,512.15000		2.51215	0.00000	2,896.44000	2.89644	2,512.150		9.89	(0.46)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.91189		84.58085	0.00000	9.06153	83.77531			9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,435.40000		1.43540	0.00000	1,195.56000	1.19556	1,435.400		8.88	0.32	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,193.54000		2.19354	0.00000	2,514.87000	2.51487	2,193.540		9.97	(0.37)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.96565		86.16923	0.00000	9.12135	85.34829			8.64	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		267.98985		267.98985	0.00000	268.06100	268.06100			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.47499		269.47499	0.00000	269.54815	269.54815			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.78794		274.78794	0.00000	274.86304	274.86304			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.52415		276.52415	0.00000	276.60084	276.60084			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.78544		281.78544	0.00000	281.86277	281.86277			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		8.19933		98.65133	0.00000	8.33568	98.15739			5.35	0.00	0.00	0	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.24024		96.93751	0.00000	8.38571	96.43464			5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.27026		98.82635	0.00000	8.42625	98.31387			4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.29876		97.18866	0.00000	8.46645	96.66622			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,336.81000		1.33681	0.00000	1,114.89000	1.11489	1,336.810		4.29	0.46	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	779.23000	0.77923	0.00000	927.51000	0.92751	779.230	5.20	(0.26)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.35641	99.01454	0.00000	8.53782	98.48198		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,089.70000	1.08970	0.00000	896.45000	0.89645	1,089.700	3.80	0.39	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,447.34000	1.44734	0.00000	1,692.20000	1.69220	1,447.340	4.15	(0.43)	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		9.23026	81.28470	0.00000	9.34315	80.53514		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.27754	79.50112	0.00000	9.39384	78.73782		13.33	0.00	0.00	0	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.32092	81.05027	0.00000	9.44086	80.27221		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.36310	79.32177	0.00000	9.48676	78.52855		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.41715	80.81157	0.00000	9.54483	80.00323		11.52	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 :												985,119,115.55		8,765	1,681,143.00
Grand Total:												985,119,115.55		8,765	1,681,143.00