

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2026

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		1,285.44200		1,285.44200	0.00000	1,286.97100	1,286.97100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,309.62300		1,309.62300	0.00000	1,311.18500	1,311.18500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,335.12600		1,335.12600	0.00000	1,336.72100	1,336.72100		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,361.01900		1,361.01900	0.00000	1,362.64400	1,362.64400		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,386.37600		1,386.37600	0.00000	1,388.02800	1,388.02800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,665.11500		1,665.11500	0.00000	1,668.20700	1,668.20700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,696.43900		1,696.43900	0.00000	1,699.59400	1,699.59400		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,729.47400		1,729.47400	0.00000	1,732.69400	1,732.69400		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,763.01500		1,763.01500	0.00000	1,766.29700	1,766.29700		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,795.86100		1,795.86100	0.00000	1,799.20000	1,799.20000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,406.74800		1,406.74800	0.00000	1,409.09600	1,409.09600		0.00	0.00	56,269,920.00	4	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,433.21100		1,433.21100	0.00000	1,435.60800	1,435.60800		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,461.12100		1,461.12100	0.00000	1,463.56700	1,463.56700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,489.45700		1,489.45700	0.00000	1,491.95000	1,491.95000		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,517.20700		1,517.20700	0.00000	1,519.74200	1,519.74200		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.13746		94.63308	0.00000	9.10904	94.77140		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.20494		92.62362	0.00000	9.17497	92.76544		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.26870		94.44969	0.00000	9.23711	94.59482		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.33460		92.50608	0.00000	9.30144	92.65387		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.42168		94.26421	0.00000	9.38695	94.41395		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		9.66150		93.21767	0.00000	9.63815	93.39183		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.71970		90.71103	0.00000	9.69548	90.88930		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.77317		92.49975	0.00000	9.74809	92.68206		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.83071		90.04942	0.00000	9.80481	90.23519		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.89970		91.75913	0.00000	9.87305	91.94755		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		1,379.84400		1,379.84400	0.00000	1,382.18400	1,382.18400		0.00	0.00	0.00	0	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,405.80100		1,405.80100	0.00000	1,408.19000	1,408.19000		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,433.17700		1,433.17700	0.00000	1,435.61500	1,435.61500		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,460.97200		1,460.97200	0.00000	1,463.45600	1,463.45600		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,488.19100		1,488.19100	0.00000	1,490.71700	1,490.71700		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		150.69452		150.69452	0.00000	150.81585	150.81585		0.00	0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.03693		152.03693	0.00000	152.16196	152.16196		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.03354		155.03354	0.00000	155.16184	155.16184		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.54096		156.54096	0.00000	156.67154	156.67154		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.52140		159.52140	0.00000	159.65310	159.65310		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		116.65308		116.65308	0.00000	116.91462	116.91462		2.75	0.00	0.00	0	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	
I2031	On 05/11/2026	Bond Future	0.00		118.85271		118.85271	0.00000	119.12028	119.12028		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.69777		118.69777	0.00000	118.97131	118.97131		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.02612		121.02612	0.00000	121.30481	121.30481		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.77262		120.77262	0.00000	121.05550	121.05550		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		147.57853		147.57853	0.00000	147.21667	147.21667		0.00	0.00	0.00	0	22,015.00
I2033	On 05/11/2026	Bond Future	0.00		148.75905		148.75905	0.00000	148.39178	148.39178		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.69093		151.69093	0.00000	151.31723	151.31723		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.02747		153.02747	0.00000	152.64627	152.64627		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.94119		155.94119	0.00000	155.55134	155.55134		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		162.10794		162.10794	0.00000	162.29826	162.29826		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.16449		165.16449	0.00000	165.35993	165.35993		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.15233		166.15233	0.00000	166.35245	166.35245		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.41174		169.41174	0.00000	169.61555	169.61555		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.31568		170.31568	0.00000	170.52190	170.52190		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		125.09673		125.09673	0.00000	125.05652	125.05652		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.45550		127.45550	0.00000	127.41570	127.41570		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.02586		127.02586	0.00000	126.98591	126.98591		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.51737		129.51737	0.00000	129.47662	129.47662		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.97019		128.97019	0.00000	128.92737	128.92737		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		145.70090		145.70090	0.00000	145.65509	145.65509		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.09294		146.09294	0.00000	146.04771	146.04771		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.97243		148.97243	0.00000	148.92711	148.92711		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.48456		149.48456	0.00000	149.43815	149.43815		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.32960		152.32960	0.00000	152.28082	152.28082		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		147.42102		147.42102	0.00000	147.37359	147.37359		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.20040		150.20040	0.00000	150.15355	150.15355		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.63675		150.63675	0.00000	150.58970	150.58970		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.59192		153.59192	0.00000	153.54348	153.54348		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.93124		153.93124	0.00000	153.88066	153.88066		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		134.93073		134.93073	0.00000	135.81937	135.81937		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.47502		137.47502	0.00000	138.38163	138.38163		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.24289		137.24289	0.00000	138.16783	138.16783		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.93478		139.93478	0.00000	140.87777	140.87777		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.58624		139.58624	0.00000	140.54575	140.54575		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		454.65900		454.65900	0.00000	454.71000	454.71000		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		463.32300		463.32300	0.00000	463.37600	463.37600		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		472.45400		472.45400	0.00000	472.50900	472.50900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.72300		481.72300	0.00000	481.77800	481.77800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.80200		490.80200	0.00000	490.85700	490.85700		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		7.31540	100.85210	0.00000	7.31793	100.85121			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.67984	102.72918	0.00000	6.67951	102.72922			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		7.71202	104.23926	0.00000	7.71472	104.23604			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.72863	105.53137	0.00000	7.73105	105.52885			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.68016	103.73368	0.00000	7.68257	103.73166			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.61611	105.74499	0.00000	7.61979	105.74279			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.62457	102.42573	0.00000	7.63338	102.42256			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		302.24151	302.24151	0.00000	302.14905	302.14905			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.93966	307.93966	0.00000	307.84815	307.84815			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.43078	308.43078	0.00000	308.33940	308.33940			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.48133	314.48133	0.00000	314.38760	314.38760			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.75671	314.75671	0.00000	314.65820	314.65820			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		8.09137	99.98453	0.00000	8.06732	100.05593			4.27	0.00	0.00	0.00	0	153,180.00
R2030	On 06/08/2026	Bond Future	7.21	Call	28.12000	0.02812	0.00000	32.87000	0.03287	28.120	3.89	0.04	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	221.13000	0.22113	0.00000	243.16000	0.24316	221.130	4.00	0.24	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	731.52000	0.73152	0.00000	701.09000	0.70109	731.520	4.34	(0.52)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.12622	101.84603	0.00000	8.09973	101.91977			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.14371	99.82211	0.00000	8.11447	99.89788			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.18038	101.75753	0.00000	8.14819	101.83463			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.26145	99.66104	0.00000	8.22596	99.73867			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		8.37567	102.44848	0.00000	8.34128	102.60015			6.64	0.00	102,448,480.00		1,000	142,048.00
R2032	On 05/11/2026	Bond Future	0.00		8.41871	100.19564	0.00000	8.38211	100.35110			6.29	0.00	0.00	0.00	0	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.45178	102.14767	0.00000	8.41282	102.30677			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.48949	99.96724	0.00000	8.44812	100.12926			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.55187	101.84493	0.00000	8.50800	102.00909			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		8.45516		111.36376	0.00000	8.42085	111.54386		7.13		0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.49830		108.39452	0.00000	8.46199	108.57901		6.83		0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.53232		110.50640	0.00000	8.49389	110.69517		6.26		0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.57046		107.60534	0.00000	8.52991	107.79758		5.97		0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.63038		109.62584	0.00000	8.58766	109.82073		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		8.65307		105.29239	0.00000	8.62398	105.46736		8.85		0.00	233,222,643.85	2,215	95,088.00
R2035	On 06/08/2026	Bond Future	7.70	Call	86.48000		0.08648	0.00000	100.85000	0.10085	86.480	8.69		0.06	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	201.86000		0.20186	0.00000	229.90000	0.22990	201.860	8.51		0.12	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	600.33000		0.60033	0.00000	660.93000	0.66093	600.330	8.62		0.28	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,598.34000		2.59834	0.00000	2,489.85000	2.48985	2,598.340	8.67		(0.69)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,699.01000		1.69901	0.00000	1,808.76000	1.80876	1,699.010	9.19		0.54	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,985.43000		1.98543	0.00000	2,103.41000	2.10341	1,985.430	9.33		0.59	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,412.92000		3.41292	0.00000	3,558.01000	3.55801	3,412.920	9.99		0.76	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	510.25000		0.51025	0.00000	484.93000	0.48493	510.250	10.15		(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,833.19000		3.83319	0.00000	3,983.36000	3.98336	3,833.190	10.17		0.79	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	353.93000		0.35393	0.00000	336.74000	0.33674	353.930	10.52		(0.15)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	216.09000		0.21609	0.00000	206.12000	0.20612	216.090	11.00		(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	183.21000		0.18321	0.00000	174.94000	0.17494	183.210	11.16		(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	179.46000		0.17946	0.00000	171.38000	0.17138	179.460	11.18		(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	77.46000		0.07746	0.00000	74.50000	0.07450	77.460	12.01		(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	64.56000		0.06456	0.00000	62.20000	0.06220	64.560	12.19		(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.69792		102.75014	0.00000	8.66743	102.92929		8.52		0.00	0.00	0	27,668.00
R2035	On 05/11/2026	Bond Future	7.97	Call	664.13000		0.66413	0.00000	710.01000	0.71001	664.130	8.24		0.22	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,970.53000		2.97053	0.00000	2,874.26000	2.87426	2,970.530	8.49		(0.58)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,633.90000		2.63390	0.00000	2,741.66000	2.74166	2,633.900	8.93		0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,673.43000		1.67343	0.00000	1,613.29000	1.61329	1,673.430	9.19		(0.38)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,147.27000		1.14727	0.00000	1,105.01000	1.10501	1,147.270	9.76		(0.28)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	651.22000		0.65122	0.00000	627.17000	0.62717	651.220	10.63		(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.73651		104.75168	0.00000	8.70454	104.93498		7.88		0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	677.92000		0.67792	0.00000	717.54000	0.71754	677.920	7.81		0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,362.65000		1.36265	0.00000	1,428.90000	1.42890	1,362.650	7.69		0.33	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,875.53000		1.87553	0.00000	1,956.67000	1.95667	1,875.530	7.83		0.41	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,478.43000		2.47843	0.00000	2,402.71000	2.40271	2,478.430	8.28		(0.45)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,302.64000		2.30264	0.00000	2,231.50000	2.23150	2,302.640	8.38		(0.42)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,474.54000		1.47454	0.00000	1,427.24000	1.42724	1,474.540	9.12		(0.29)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.77379		102.27711	0.00000	8.74043	102.46377		7.58		0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.82842		104.19872	0.00000	8.79366	104.38802		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		8.95864		97.19767	0.00000	8.92998	97.38605		10.67		0.00	0.00	0	237,877.00
R2037	On 06/08/2026	Bond Future	9.30	Put	895.76000		0.89576	0.00000	853.61000	0.85361	895.760	11.79		(0.30)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,863.25000		6.86325	0.00000	7,042.48000	7.04248	6,863.250	13.56		0.91	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	58.14000		0.05814	0.00000	56.39000	0.05639	58.140	15.21		(0.03)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.62000		0.00962	0.00000	9.43000	0.00943	9.620	15.33		(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.00446		99.00736	0.00000	8.97459	99.20022		9.92		0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,430.85000		4.43085	0.00000	4,570.29000	4.57029	4,430.850	11.12		0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	671.06000		0.67106	0.00000	648.00000	0.64800	671.060	12.67		(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	347.96000		0.34796	0.00000	336.37000	0.33637	347.960	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		9.04451		96.67773	0.00000	9.01340	96.87491		9.64	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,446.69000		1.44669	0.00000	1,515.30000	1.51530	1,446.690	9.46	0.31	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,465.52000		2.46552	0.00000	2,393.69000	2.39369	2,465.520	10.44	(0.40)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,600.06000		1.60006	0.00000	1,552.07000	1.55207	1,600.060	11.33	(0.28)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.09266		98.55209	0.00000	9.06035	98.75297		9.19	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.15742		96.14441	0.00000	9.12391	96.34823		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		9.04342		116.97338	0.00000	9.01470	117.19605		10.36	0.00	0.00		0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		9.09495		113.66738	0.00000	9.06501	113.89525		10.11	0.00	0.00		0	2,735.00
R2038	On 04/02/2027	Bond Future	0.00		9.14057		115.88203	0.00000	9.10939	116.11502		9.33	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.18936		112.64382	0.00000	9.15698	112.88121		9.19	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.25305		114.75873	0.00000	9.21952	114.99951		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		9.15856		108.89281	0.00000	9.12477	109.15251		11.37	0.00	0.00		0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.21080		105.94059	0.00000	9.17567	106.20618		11.07	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.25755		108.00468	0.00000	9.22107	108.27604		10.34	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.30728		105.11813	0.00000	9.26948	105.39462		10.35	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,834.74000		2.83474	0.00000	2,956.28000	2.95628	2,834.740	10.04	0.41	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,218.17000		3.21817	0.00000	3,117.37000	3.11737	3,218.170	10.93	(0.39)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.37094		107.09189	0.00000	9.33185	107.37261		9.77	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,685.89000		2.68589	0.00000	2,797.88000	2.79788	2,685.890	9.46	0.38	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,911.22000		2.91122	0.00000	3,029.20000	3.02920	2,911.220	9.50	0.40	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,073.84000		4.07384	0.00000	3,957.22000	3.95722	4,073.840	10.12	(0.44)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,679.07000		3.67907	0.00000	3,572.18000	3.57218	3,679.070	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		9.22980		98.53617	0.00000	9.20638	98.71266		12.31	0.00	0.00		0	80,889.00
R2040	On 05/11/2026	Bond Future	0.00		9.27873		100.37078	0.00000	9.25440	100.55154		11.88	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,059.96000		6.05996	0.00000	6,200.56000	6.20056	6,059.960	13.30	0.72	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	685.81000		0.68581	0.00000	668.58000	0.66858	685.810	15.00	(0.14)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	371.41000		0.37141	0.00000	362.75000	0.36275	371.410	16.23	(0.08)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.32290		97.81724	0.00000	9.29765	98.00213		11.58	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,893.86000		1.89386	0.00000	1,964.30000	1.96430	1,893.860	11.08	0.34	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,729.87000		2.72987	0.00000	2,668.21000	2.66821	2,729.870	12.35	(0.38)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,804.27000		1.80427	0.00000	1,763.12000	1.76312	1,804.270	13.42	(0.26)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.37414		99.71364	0.00000	9.34803	99.90197		10.77	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.44009		97.07706	0.00000	9.41315	97.26803		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		9.35392		109.95332	0.00000	9.32020	110.24079		12.90	0.00	0.00		0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.40735		106.89479	0.00000	9.37240	107.18862		12.57	0.00	0.00		0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.45583		108.97748	0.00000	9.41964	109.27766		11.75	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.50698		105.98369	0.00000	9.46958	106.28961		11.49	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.57065		107.97362	0.00000	9.53208	108.28427		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		9.35259		95.14149	0.00000	9.32399	95.37631		14.35	0.00	0.00		0	52,527.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,914.58000		3.91458	0.00000	3,767.82000	3.76782	3,914.580	13.89	(0.70)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,611.18000		2.61118	0.00000	2,502.63000	2.50263	2,611.180	14.35	(0.55)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,070.79000		1.07079	0.00000	1,023.23000	1.02323	1,070.790	15.74	(0.28)	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		9.39926		96.91292	0.00000	9.36969	97.15302		13.39	0.00	0.00		0	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.44166		94.41727	0.00000	9.41110	94.66265		13.13	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.49008		96.24780	0.00000	9.45859	96.49774		12.27	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.55124		93.67137	0.00000	9.51882	93.92517		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		9.29177		98.90677	0.00000	9.27306	99.07303		15.00	0.00	0.00		0	255,010.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,850.15000		3.85015	0.00000	3,758.30000	3.75830	3,850.150	14.48	(0.67)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	650.67000		0.65067	0.00000	637.30000	0.63730	650.670	17.35	(0.17)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.33658		96.30901	0.00000	9.31722	96.47936		14.65	0.00	0.00		0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.37767		98.18518	0.00000	9.35768	98.35937		13.74	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.41730		95.64672	0.00000	9.39676	95.82408		13.45	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.46744		97.44356	0.00000	9.44638	97.62342		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		9.20523		128.12537	0.00000	9.18644	128.34865		14.98	0.00	0.00		0	62,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	123.51000		0.12351	0.00000	139.11000	0.13911	123.510	15.17	0.04	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,500.91000		2.50091	0.00000	2,628.83000	2.62883	2,500.910	15.22	0.45	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,760.09000		3.76009	0.00000	3,664.73000	3.66473	3,760.090	15.22	(0.55)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,524.37000		1.52437	0.00000	1,487.19000	1.48719	1,524.370	16.69	(0.28)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.24587		124.64884	0.00000	9.22646	124.87729		14.70	0.00	0.00		0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.28184		127.07733	0.00000	9.26180	127.31113		14.25	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.31946		123.67801	0.00000	9.29886	123.91617		13.95	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.36677		126.00018	0.00000	9.34566	126.24166		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		8.82334		85.80423	0.00000	8.79438	85.96970		10.76	0.00	0.00		0	37,805.00
R209	On 05/11/2026	Bond Future	0.00		8.86690		84.24999	0.00000	8.83672	84.41937		10.32	0.00	0.00		0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.90427		85.89131	0.00000	8.87285	86.06449		9.58	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	869.97000		0.86997	0.00000	916.15000	0.91615	869.970	9.30	0.24	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,586.33000		2.58633	0.00000	2,512.15000	2.51215	2,586.330	9.89	(0.47)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.94451		84.40441	0.00000	8.91189	84.58085		9.19	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,375.52000		1.37552	0.00000	1,435.40000	1.43540	1,375.520	8.88	0.31	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,255.62000		2.25562	0.00000	2,193.54000	2.19354	2,255.620	9.97	(0.38)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.99944		85.99021	0.00000	8.96565	86.16923		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		268.05563		268.05563	0.00000	267.98985	267.98985		0.00	0.00	0.00		0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.53959		269.53959	0.00000	269.47499	269.47499		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.85230		274.85230	0.00000	274.78794	274.78794		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.59021		276.59021	0.00000	276.52415	276.52415		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		281.85521		281.85521	0.00000	281.78544	281.78544		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		8.22879		98.54434	0.00000	8.19933	98.65133		5.35	0.00	0.00		0	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.27196		96.82758	0.00000	8.24024	96.93751		5.27	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.30446		98.71370	0.00000	8.27026	98.82635		4.73	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.33548		97.07396	0.00000	8.29876	97.18866		4.36	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,282.89000		1.28289	0.00000	1,336.81000	1.33681	1,282.890	4.29	0.44	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	807.21000	0.80721	0.00000	779.23000	0.77923	807.210	5.20	(0.27)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.39581	98.89856	0.00000	8.35641	99.01454		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,043.15000	1.04315	0.00000	1,089.70000	1.08970	1,043.150	3.80	0.38	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,495.98000	1.49598	0.00000	1,447.34000	1.44734	1,495.980	4.15	(0.44)	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		9.25397	81.12644	0.00000	9.23026	81.28470		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.30209	79.33912	0.00000	9.27754	79.50112		13.33	0.00	0.00	0	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.34631	80.88466	0.00000	9.32092	81.05027		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.38926	79.15303	0.00000	9.36310	79.32177		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.44404	80.64036	0.00000	9.41715	80.81157		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 :												391,941,043.85		3,219	1,682,116.00
Grand Total:												391,941,043.85		3,219	1,682,116.00