

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2026

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		1,288.04100		1,288.04100	0.00000	1,285.44200	1,285.44200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.26700		1,312.26700	0.00000	1,309.62300	1,309.62300		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,337.81900		1,337.81900	0.00000	1,335.12600	1,335.12600		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,363.76500		1,363.76500	0.00000	1,361.01900	1,361.01900		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,389.17600		1,389.17600	0.00000	1,386.37600	1,386.37600		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,670.46900		1,670.46900	0.00000	1,665.11500	1,665.11500		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,701.88800		1,701.88800	0.00000	1,696.43900	1,696.43900		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,735.02600		1,735.02600	0.00000	1,729.47400	1,729.47400		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,768.67500		1,768.67500	0.00000	1,763.01500	1,763.01500		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,801.63200		1,801.63200	0.00000	1,795.86100	1,795.86100		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,411.39000		1,411.39000	0.00000	1,406.74800	1,406.74800		0.00		0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,437.93600		1,437.93600	0.00000	1,433.21100	1,433.21100		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,465.93500		1,465.93500	0.00000	1,461.12100	1,461.12100		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,494.36600		1,494.36600	0.00000	1,489.45700	1,489.45700		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,522.21100		1,522.21100	0.00000	1,517.20700	1,517.20700		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.07919		94.91697	0.00000	9.13746	94.63308		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.14399		92.91233	0.00000	9.20494	92.62362		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.20477		94.74369	0.00000	9.26870	94.44969		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.26738		92.80599	0.00000	9.33460	92.50608		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.35074		94.57039	0.00000	9.42168	94.26421		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.61414		93.57143	0.00000	9.66150	93.21767		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.67089		91.07081	0.00000	9.71970	90.71103		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.72282		92.86631	0.00000	9.77317	92.49975		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.77867		90.42325	0.00000	9.83071	90.04942		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.84582		92.14067	0.00000	9.89970	91.75913		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,384.55100		1,384.55100	0.00000	1,379.84400	1,379.84400		0.00		0.00	0	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,410.59200		1,410.59200	0.00000	1,405.80100	1,405.80100		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,438.05800		1,438.05800	0.00000	1,433.17700	1,433.17700		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,465.94800		1,465.94800	0.00000	1,460.97200	1,460.97200		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,493.26400		1,493.26400	0.00000	1,488.19100	1,488.19100		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.96294		150.96294	0.00000	150.69452	150.69452		0.00		0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.30939		152.30939	0.00000	152.03693	152.03693		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.31078		155.31078	0.00000	155.03354	155.03354		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.82333		156.82333	0.00000	156.54096	156.54096		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.81008		159.81008	0.00000	159.52140	159.52140		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.62641		116.62641	0.00000	116.65308	116.65308		2.75		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
											Option					
I2031	On 05/11/2026	Bond Future	0.00		118.82481		118.82481	0.00000	118.85271	118.85271		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.66827		118.66827	0.00000	118.69777	118.69777		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.99617		120.99617	0.00000	121.02612	121.02612		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.74158		120.74158	0.00000	120.77262	120.77262		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		147.56284		147.56284	0.00000	147.57853	147.57853		0.00	0.00	17,707,540.80	120	22,135.00
I2033	On 05/11/2026	Bond Future	0.00		148.74211		148.74211	0.00000	148.75905	148.75905		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.67315		151.67315	0.00000	151.69093	151.69093		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.00911		153.00911	0.00000	153.02747	153.02747		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.92333		155.92333	0.00000	155.94119	155.94119		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		161.82028		161.82028	0.00000	162.10794	162.10794		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		164.87046		164.87046	0.00000	165.16449	165.16449		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		165.85116		165.85116	0.00000	166.15233	166.15233		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.10486		169.10486	0.00000	169.41174	169.41174		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.00287		170.00287	0.00000	170.31568	170.31568		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		125.12342		125.12342	0.00000	125.09673	125.09673		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.48212		127.48212	0.00000	127.45550	127.45550		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.05166		127.05166	0.00000	127.02586	127.02586		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.54389		129.54389	0.00000	129.51737	129.51737		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.99660		128.99660	0.00000	128.97019	128.97019		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		145.51756		145.51756	0.00000	145.70090	145.70090		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.90506		145.90506	0.00000	146.09294	146.09294		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.78053		148.78053	0.00000	148.97243	148.97243		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.28816		149.28816	0.00000	149.48456	149.48456		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.13029		152.13029	0.00000	152.32960	152.32960		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		147.45248		147.45248	0.00000	147.42102	147.42102		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.23182		150.23182	0.00000	150.20040	150.20040		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.66769		150.66769	0.00000	150.63675	150.63675		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.62342		153.62342	0.00000	153.59192	153.59192		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.96317		153.96317	0.00000	153.93124	153.93124		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		134.95871		134.95871	0.00000	134.93073	134.93073		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.50264		137.50264	0.00000	137.47502	137.47502		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.26966		137.26966	0.00000	137.24289	137.24289		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.96237		139.96237	0.00000	139.93478	139.93478		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.61356		139.61356	0.00000	139.58624	139.58624		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		454.51100		454.51100	0.00000	454.65900	454.65900		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		463.17100		463.17100	0.00000	463.32300	463.32300		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		472.29800		472.29800	0.00000	472.45400	472.45400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.56400		481.56400	0.00000	481.72300	481.72300		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.64200		490.64200	0.00000	490.80200	490.80200		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		7.26446	100.87007	0.00000	7.31540	100.85210			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.52555	102.74686	0.00000	6.67984	102.72918			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		7.67106	104.28814	0.00000	7.71202	104.23926			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.67859	105.58337	0.00000	7.72863	105.53137			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.61540	103.78792	0.00000	7.68016	103.73368			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.52369	105.80038	0.00000	7.61611	105.74499			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.46639	102.48278	0.00000	7.62457	102.42573			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		302.10676	302.10676	0.00000	302.24151	302.24151			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.80043	307.80043	0.00000	307.93966	307.93966			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.28682	308.28682	0.00000	308.43078	308.43078			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.33485	314.33485	0.00000	314.48133	314.48133			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.60689	314.60689	0.00000	314.75671	314.75671			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		8.03722	100.14537	0.00000	8.09137	99.98453			4.27	0.00	30,744,628.59		307	153,180.00
R2030	On 06/08/2026	Bond Future	7.21	Call	34.66000	0.03466	0.00000	28.12000	0.02812	34.660	3.89	0.05	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	257.60000	0.25760	0.00000	221.13000	0.22113	257.600	4.00	0.27	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	645.15000	0.64515	0.00000	731.52000	0.73152	645.150	4.34	(0.48)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.06762	102.00925	0.00000	8.12622	101.84603			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.07970	99.98808	0.00000	8.14371	99.82211			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.10975	101.92680	0.00000	8.18038	101.75753			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.18237	99.83413	0.00000	8.26145	99.66104			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		8.31749	102.70523	0.00000	8.37567	102.44848			6.64	0.00	1,643,283.68		16	142,048.00
R2032	On 05/11/2026	Bond Future	0.00		8.35733	100.45653	0.00000	8.41871	100.19564			6.29	0.00	0.00	0.00	0	41,847.00
R2032	On 04/02/2027	Bond Future	0.00		8.38679	102.41324	0.00000	8.45178	102.14767			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.42039	100.23805	0.00000	8.48949	99.96724			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.47803	102.12143	0.00000	8.55187	101.84493			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		8.39716		111.66844	0.00000	8.45516	111.36376		7.13	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.43740		108.70417	0.00000	8.49830	108.39452		6.83	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.46820		110.82161	0.00000	8.53232	110.50640		6.26	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.50271		107.92678	0.00000	8.57046	107.60534		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.55850		109.95402	0.00000	8.63038	109.62584		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		8.60058		105.60839	0.00000	8.65307	105.29239		8.85	0.00	664,382,381.49		6,291	88,902.00
R2035	On 06/08/2026	Bond Future	7.70	Call	101.96000		0.10196	0.00000	86.48000	0.08648	101.960	8.69	0.07	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	235.23000		0.23523	0.00000	201.86000	0.20186	235.230	8.51	0.13	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	681.29000		0.68129	0.00000	600.33000	0.60033	681.290	8.62	0.30	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,372.46000		2.37246	0.00000	2,598.34000	2.59834	2,372.460	8.67	(0.66)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,862.47000		1.86247	0.00000	1,699.01000	1.69901	1,862.470	9.19	0.58	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,164.13000		2.16413	0.00000	1,985.43000	1.98543	2,164.130	9.33	0.62	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,645.96000		3.64596	0.00000	3,412.92000	3.41292	3,645.960	9.99	0.78	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	437.32000		0.43732	0.00000	510.25000	0.51025	437.320	10.15	(0.19)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,077.44000		4.07744	0.00000	3,833.19000	3.83319	4,077.440	10.17	0.82	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	299.92000		0.29992	0.00000	353.93000	0.35393	299.920	10.52	(0.13)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	180.53000		0.18053	0.00000	216.09000	0.21609	180.530	11.00	(0.09)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	152.36000		0.15236	0.00000	183.21000	0.18321	152.360	11.16	(0.07)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	149.16000		0.14916	0.00000	179.46000	0.17946	149.160	11.18	(0.07)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	63.03000		0.06303	0.00000	77.46000	0.07746	63.030	12.01	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	52.30000		0.05230	0.00000	64.56000	0.06456	52.300	12.19	(0.03)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.64331		103.07130	0.00000	8.69792	102.75014		8.52	0.00	0.00		0	27,668.00
R2035	On 05/11/2026	Bond Future	7.97	Call	732.07000		0.73207	0.00000	664.13000	0.66413	732.070	8.24	0.24	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,778.92000		2.77892	0.00000	2,970.53000	2.97053	2,778.920	8.49	(0.56)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,806.91000		2.80691	0.00000	2,633.90000	2.63390	2,806.910	8.93	0.57	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,545.59000		1.54559	0.00000	1,673.43000	1.67343	1,545.590	9.19	(0.36)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,052.79000		1.05279	0.00000	1,147.27000	1.14727	1,052.790	9.76	(0.26)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	592.82000		0.59282	0.00000	651.22000	0.65122	592.820	10.63	(0.16)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.67952		105.07873	0.00000	8.73651	104.75168		7.88	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	738.74000		0.73874	0.00000	677.92000	0.67792	738.740	7.81	0.20	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,468.19000		1.46819	0.00000	1,362.65000	1.36265	1,468.190	7.69	0.35	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,006.53000		2.00653	0.00000	1,875.53000	1.87553	2,006.530	7.83	0.43	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,328.52000		2.32852	0.00000	2,478.43000	2.47843	2,328.520	8.28	(0.43)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,160.85000		2.16085	0.00000	2,302.64000	2.30264	2,160.850	8.38	(0.41)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,375.95000		1.37595	0.00000	1,474.54000	1.47454	1,375.950	9.12	(0.28)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.71425		102.61057	0.00000	8.77379	102.27711		7.58	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.76598		104.53908	0.00000	8.82842	104.19872		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		8.90606		97.54365	0.00000	8.95864	97.19767		10.67	0.00	31,701,686.25		325	237,877.00
R2037	On 06/08/2026	Bond Future	9.30	Put	782.12000		0.78212	0.00000	895.76000	0.89576	782.120	11.79	(0.28)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,173.63000		7.17363	0.00000	6,863.25000	6.86325	7,173.630	13.56	0.92	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	47.13000		0.04713	0.00000	58.14000	0.05814	47.130	15.21	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	7.38000		0.00738	0.00000	9.62000	0.00962	7.380	15.33	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.95004		99.35911	0.00000	9.00446	99.00736		9.92	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,662.85000		4.66285	0.00000	4,430.85000	4.43085	4,662.850	11.12	0.69	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	612.18000		0.61218	0.00000	671.06000	0.67106	612.180	12.67	(0.14)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	314.97000		0.31497	0.00000	347.96000	0.34796	314.970	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		8.98806		97.03591	0.00000	9.04451	96.67773			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,556.94000		1.55694	0.00000	1,446.69000	1.44669	1,556.940		9.46	0.33	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,317.89000		2.31789	0.00000	2,465.52000	2.46552	2,317.890		10.44	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,496.69000		1.49669	0.00000	1,600.06000	1.60006	1,496.690		11.33	(0.26)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.03397		98.91738	0.00000	9.09266	98.55209			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.09620		96.51721	0.00000	9.15742	96.14441			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		8.99602		117.34120	0.00000	9.04342	116.97338			10.36	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		9.04586		114.04133	0.00000	9.09495	113.66738			10.11	0.00	0.00	0	2,735.00
R2038	On 04/02/2027	Bond Future	0.00		9.08966		116.26280	0.00000	9.14057	115.88203			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.13645		113.03208	0.00000	9.18936	112.64382			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.19793		115.15493	0.00000	9.25305	114.75873			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		9.11632		109.21760	0.00000	9.15856	108.89281			11.37	0.00	0.00	0	4,187.00
R2039	On 05/11/2026	Bond Future	0.00		9.16715		106.27073	0.00000	9.21080	105.94059			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.21239		108.34076	0.00000	9.25755	108.00468			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.26044		105.46090	0.00000	9.30728	105.11813			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,972.47000		2.97247	0.00000	2,834.74000	2.83474	2,972.470		10.04	0.43	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,079.42000		3.07942	0.00000	3,218.17000	3.21817	3,079.420		10.93	(0.38)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.32225		107.44171	0.00000	9.37094	107.09189			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,814.72000		2.81472	0.00000	2,685.89000	2.68589	2,814.720		9.46	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,047.33000		3.04733	0.00000	2,911.22000	2.91122	3,047.330		9.50	0.41	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,916.69000		3.91669	0.00000	4,073.84000	4.07384	3,916.690		10.12	(0.43)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,534.02000		3.53402	0.00000	3,679.07000	3.67907	3,534.020		10.33	(0.39)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.17730		98.93243	0.00000	9.22980	98.53617			12.31	0.00	23,150,188.62	234	80,889.00
R2040	On 05/11/2026	Bond Future	0.00		9.22457		100.77381	0.00000	9.27873	100.37078			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,344.53000		6.34453	0.00000	6,059.96000	6.05996	6,344.530		13.30	0.74	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	626.22000		0.62622	0.00000	685.81000	0.68581	626.220		15.00	(0.13)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	336.95000		0.33695	0.00000	371.41000	0.37141	336.950		16.23	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.26694		98.22765	0.00000	9.32290	97.81724			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,030.20000		2.03020	0.00000	1,893.86000	1.89386	2,030.200		11.08	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,569.89000		2.56989	0.00000	2,729.87000	2.72987	2,569.890		12.35	(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,691.23000		1.69123	0.00000	1,804.27000	1.80427	1,691.230		13.42	(0.25)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.31621		100.13218	0.00000	9.37414	99.71364			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.37995		97.50408	0.00000	9.44009	97.07706			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		9.30153		110.40044	0.00000	9.35392	109.95332			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.35332		107.34954	0.00000	9.40735	106.89479			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.40005		109.44068	0.00000	9.45583	108.97748			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.44931		106.45596	0.00000	9.50698	105.98369			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.51090		108.45544	0.00000	9.57065	107.97362			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		9.29007		95.65595	0.00000	9.35259	95.14149			14.35	0.00	0.00	0	52,527.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,545.55000		3.54555	0.00000	3,914.58000	3.91458	3,545.550		13.89	(0.67)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,318.45000		2.31845	0.00000	2,611.18000	2.61118	2,318.450		14.35	(0.51)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	916.33000		0.91633	0.00000	1,070.79000	1.07079	916.330		15.74	(0.25)	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		9.33495		97.43627	0.00000	9.39926	96.91292			13.39	0.00	0.00	0	91,745.00
R2044	On 04/02/2027	Bond Future	0.00		9.37541		94.95044	0.00000	9.44166	94.41727			13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.42175		96.79141	0.00000	9.49008	96.24780			12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.48059		94.22577	0.00000	9.55124	93.67137			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		9.23975		99.37018	0.00000	9.29177	98.90677			15.00	0.00	21,364,588.70	215	255,021.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,529.04000		3.52904	0.00000	3,850.15000	3.85015	3,529.040		14.48	(0.64)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	560.10000		0.56010	0.00000	650.67000	0.65067	560.100		17.35	(0.15)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.28314		96.78042	0.00000	9.33658	96.30901			14.65	0.00	0.00	0	37,528.00
R2048	On 04/02/2027	Bond Future	0.00		9.32270		98.66541	0.00000	9.37767	98.18518			13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.36075		96.13630	0.00000	9.41730	95.64672			13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.40912		97.94295	0.00000	9.46744	97.44356			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		9.15327		128.74444	0.00000	9.20523	128.12537			14.98	0.00	0.00	0	62,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	144.21000		0.14421	0.00000	123.51000	0.12351	144.210		15.17	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,760.48000		2.76048	0.00000	2,500.91000	2.50091	2,760.480		15.22	0.48	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,400.59000		3.40059	0.00000	3,760.09000	3.76009	3,400.590		15.22	(0.52)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,333.85000		1.33385	0.00000	1,524.37000	1.52437	1,333.850		16.69	(0.26)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.19252		125.27846	0.00000	9.24587	124.64884			14.70	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.22700		127.71891	0.00000	9.28184	127.07733			14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.26305		124.33202	0.00000	9.31946	123.67801			13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.30862		126.66731	0.00000	9.36677	126.00018			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		8.76591		86.13278	0.00000	8.82334	85.80423			10.76	0.00	21,963,858.90	255	37,755.00
R209	On 05/11/2026	Bond Future	0.00		8.80744		84.58411	0.00000	8.86690	84.24999			10.32	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.84261		86.23159	0.00000	8.90427	85.89131			9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	949.34000		0.94934	0.00000	869.97000	0.86997	949.340		9.30	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,425.28000		2.42528	0.00000	2,586.33000	2.58633	2,425.280		9.89	(0.45)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.88044		84.75140	0.00000	8.94451	84.40441			9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,483.21000		1.48321	0.00000	1,375.52000	1.37552	1,483.210		8.88	0.33	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,121.30000		2.12130	0.00000	2,255.62000	2.25562	2,121.300		9.97	(0.37)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.93270		86.34427	0.00000	8.99944	85.99021			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		268.28400		268.28400	0.00000	268.05563	268.05563			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.77029		269.77029	0.00000	269.53959	269.53959			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.08657		275.08657	0.00000	274.85230	274.85230			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.82821		276.82821	0.00000	276.59021	276.59021			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.09938		282.09938	0.00000	281.85521	281.85521			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		8.18077		98.71880	0.00000	8.22879	98.54434			5.35	0.00	0.00	0	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.22088		97.00468	0.00000	8.27196	96.82758			5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.24979		98.89385	0.00000	8.30446	98.71370			4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.27667		97.25774	0.00000	8.33548	97.07396			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,363.72000		1.36372	0.00000	1,282.89000	1.28289	1,363.720		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	756.67000	0.75667	0.00000	807.21000	0.80721	756.670	5.20	(0.26)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.33204	99.08635	0.00000	8.39581	98.89856		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,114.33000	1.11433	0.00000	1,043.15000	1.04315	1,114.330	3.80	0.40	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,412.44000	1.41244	0.00000	1,495.98000	1.49598	1,412.440	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		9.20692	81.44094	0.00000	9.25397	81.12644		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.25368	79.65901	0.00000	9.30209	79.33912		13.33	0.00	0.00	0	3,595.00
R214	On 04/02/2027	Bond Future	0.00		9.29644	81.21040	0.00000	9.34631	80.88466		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.33784	79.48518	0.00000	9.38926	79.15303		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.39089	80.97927	0.00000	9.44404	80.64036		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 :												812,658,157.03		7,763	1,676,011.00
Grand Total:												812,658,157.03		7,763	1,676,011.00