

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2026

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		1,290.69000		1,290.69000	0.00000	1,288.04100	1,288.04100		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.89700		1,314.89700	0.00000	1,312.26700	1,312.26700		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.27800		1,339.27800	0.00000	1,337.81900	1,337.81900		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.70900		1,365.70900	0.00000	1,363.76500	1,363.76500		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,392.95900		1,392.95900	0.00000	1,389.17600	1,389.17600		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,676.05100		1,676.05100	0.00000	1,670.46900	1,670.46900		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,707.48600		1,707.48600	0.00000	1,701.88800	1,701.88800		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,739.14700		1,739.14700	0.00000	1,735.02600	1,735.02600		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,773.46900		1,773.46900	0.00000	1,768.67500	1,768.67500		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,808.85600		1,808.85600	0.00000	1,801.63200	1,801.63200		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,415.74800		1,415.74800	0.00000	1,411.39000	1,411.39000		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,442.30100		1,442.30100	0.00000	1,437.93600	1,437.93600		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,469.04500		1,469.04500	0.00000	1,465.93500	1,465.93500		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,498.03700		1,498.03700	0.00000	1,494.36600	1,494.36600		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,527.92700		1,527.92700	0.00000	1,522.21100	1,522.21100		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.02713		95.17154	0.00000	9.07919	94.91697		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.09048		93.16673	0.00000	9.14399	92.91233		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.16749		94.91568	0.00000	9.20477	94.74369		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.22076		93.01470	0.00000	9.26738	92.80599		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.27230		94.91043	0.00000	9.35074	94.57039		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		9.56257		93.95894	0.00000	9.61414	93.57143		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.61831		91.46074	0.00000	9.67089	91.07081		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.68034		93.17727	0.00000	9.72282	92.86631		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.73023		90.77326	0.00000	9.77867	90.42325		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.77810		92.62358	0.00000	9.84582	92.14067		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		1,388.90700		1,388.90700	0.00000	1,384.55100	1,384.55100		0.00		0.00	0.00	0	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,414.95700		1,414.95700	0.00000	1,410.59200	1,410.59200		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,441.19300		1,441.19300	0.00000	1,438.05800	1,438.05800		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,469.63600		1,469.63600	0.00000	1,465.94800	1,465.94800		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,498.95900		1,498.95900	0.00000	1,493.26400	1,493.26400		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		151.01504		151.01504	0.00000	150.96294	150.96294		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.35450		152.35450	0.00000	152.30939	152.30939		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.21525		155.21525	0.00000	155.31078	155.31078		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.77890		156.77890	0.00000	156.82333	156.82333		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.97342		159.97342	0.00000	159.81008	159.81008		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		116.73431		116.73431	0.00000	116.62641	116.62641		2.75		0.00	7,937,933.08	68	5,826.00

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		118.92854		118.92854	0.00000	118.82481	118.82481		2.46	0.00	0.00	0 7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.66358		118.66358	0.00000	118.66827	118.66827		2.31	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.03312		121.03312	0.00000	120.99617	120.99617		2.08	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		120.94065		120.94065	0.00000	120.74158	120.74158		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		147.53107		147.53107	0.00000	147.56284	147.56284		0.00	0.00	0.00	0 22,135.00
I2033	On 05/11/2026	Bond Future	0.00		148.70204		148.70204	0.00000	148.74211	148.74211		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		151.49424		151.49424	0.00000	151.67315	151.67315		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		152.87840		152.87840	0.00000	153.00911	153.00911		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		155.99343		155.99343	0.00000	155.92333	155.92333		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		162.15852		162.15852	0.00000	161.82028	161.82028		0.00	0.00	0.00	0 4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.20657		165.20657	0.00000	164.87046	164.87046		0.00	0.00	0.00	0 1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.04070		166.04070	0.00000	165.85116	165.85116		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		169.35569		169.35569	0.00000	169.10486	169.10486		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		170.48334		170.48334	0.00000	170.00287	170.00287		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		125.13573		125.13573	0.00000	125.12342	125.12342		8.00	0.00	0.00	0 3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.48781		127.48781	0.00000	127.48212	127.48212		7.52	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		126.93897		126.93897	0.00000	127.05166	127.05166		7.29	0.00	0.00	0 0.00
I2043	On 06/05/2027	Bond Future	0.00		129.47394		129.47394	0.00000	129.54389	129.54389		6.86	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.09813		129.09813	0.00000	128.99660	128.99660		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		145.53149		145.53149	0.00000	145.51756	145.51756		0.00	0.00	0.00	0 18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.91157		145.91157	0.00000	145.90506	145.90506		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		148.65130		148.65130	0.00000	148.78053	148.78053		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		149.20729		149.20729	0.00000	149.28816	149.28816		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		152.24758		152.24758	0.00000	152.13029	152.13029		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		147.71859		147.71859	0.00000	147.45248	147.45248		0.00	0.00	0.00	0 18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.49506		150.49506	0.00000	150.23182	150.23182		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		150.79700		150.79700	0.00000	150.66769	150.66769		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		153.80768		153.80768	0.00000	153.62342	153.62342		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		154.35493		154.35493	0.00000	153.96317	153.96317		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		134.50973		134.50973	0.00000	134.95871	134.95871		11.67	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		137.03815		137.03815	0.00000	137.50264	137.50264		11.03	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		136.66868		136.66868	0.00000	137.26966	137.26966		10.72	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		139.39775		139.39775	0.00000	139.96237	139.96237		10.15	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		139.22393		139.22393	0.00000	139.61356	139.61356		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		454.81700		454.81700	0.00000	454.51100	454.51100		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		463.45900		463.45900	0.00000	463.17100	463.17100		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		472.16100		472.16100	0.00000	472.29800	472.29800		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		481.58600		481.58600	0.00000	481.56400	481.56400		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		491.29900		491.29900	0.00000	490.64200	490.64200		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		7.25250	100.87429	0.00000	7.26446	100.87007			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.53454	102.74583	0.00000	6.52555	102.74686			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		7.68215	104.27490	0.00000	7.67106	104.28814			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.69748	105.56373	0.00000	7.67859	105.58337			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.75702	103.66937	0.00000	7.61540	103.78792			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.66308	105.71686	0.00000	7.52369	105.80038			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.30778	102.54005	0.00000	7.46639	102.48278			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		302.13461	302.13461	0.00000	302.10676	302.10676			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.81300	307.81300	0.00000	307.80043	307.80043			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.01615	308.01615	0.00000	308.28682	308.28682			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.16544	314.16544	0.00000	314.33485	314.33485			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.85016	314.85016	0.00000	314.60689	314.60689			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.98426	100.30299	0.00000	8.03722	100.14537			4.27	0.00	17,954,235.21		179	153,311.00
R2030	On 06/08/2026	Bond Future	7.21	Call	42.36000	0.04236	0.00000	34.66000	0.03466	42.360		3.89	0.06	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	297.92000	0.29792	0.00000	257.60000	0.25760	297.920		4.00	0.30	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	566.24000	0.56624	0.00000	645.15000	0.64515	566.240		4.34	(0.44)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.01201	102.16445	0.00000	8.06762	102.00925			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.05537	100.05125	0.00000	8.07970	99.98808			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.06779	102.02753	0.00000	8.10975	101.92680			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.07261	100.07500	0.00000	8.18237	99.83413			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		8.26540	102.93581	0.00000	8.31749	102.70523			6.64	0.00	348,952,395.90		3,390	145,308.00
R2032	On 05/11/2026	Bond Future	0.00		8.30350	100.68602	0.00000	8.35733	100.45653			6.29	0.00	116,292,353.10		1,155	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.35282	102.55241	0.00000	8.38679	102.41324			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.37511	100.41600	0.00000	8.42039	100.23805			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.39305	102.44083	0.00000	8.47803	102.12143			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		8.34005		111.96951	0.00000	8.39716	111.66844		7.13	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.37845		109.00498	0.00000	8.43740	108.70417		6.83	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.42685		111.02550	0.00000	8.46820	110.82161		6.26	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.45081		108.17385	0.00000	8.50271	107.92678		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.47100		110.35524	0.00000	8.55850	109.95402		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		8.54376		105.95190	0.00000	8.60058	105.60839		8.85	0.00	0.00		0	88,902.00
R2035	On 06/08/2026	Bond Future	7.70	Call	122.03000		0.12203	0.00000	101.96000	0.10196	122.030	8.69	0.08	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	277.59000		0.27759	0.00000	235.23000	0.23523	277.590	8.51	0.15	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	780.16000		0.78016	0.00000	681.29000	0.68129	780.160	8.62	0.34	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,138.37000		2.13837	0.00000	2,372.46000	2.37246	2,138.370	8.67	(0.63)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,053.25000		2.05325	0.00000	1,862.47000	1.86247	2,053.250	9.19	0.61	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,371.20000		2.37120	0.00000	2,164.13000	2.16413	2,371.200	9.33	0.66	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,909.53000		3.90953	0.00000	3,645.96000	3.64596	3,909.530	9.99	0.81	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	367.52000		0.36752	0.00000	437.32000	0.43732	367.520	10.15	(0.16)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,352.34000		4.35234	0.00000	4,077.44000	4.07744	4,352.340	10.17	0.84	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	248.98000		0.24898	0.00000	299.92000	0.29992	248.980	10.52	(0.12)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	147.59000		0.14759	0.00000	180.53000	0.18053	147.590	11.00	(0.07)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	123.97000		0.12397	0.00000	152.36000	0.15236	123.970	11.16	(0.06)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	121.29000		0.12129	0.00000	149.16000	0.14916	121.290	11.18	(0.06)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	50.10000		0.05010	0.00000	63.03000	0.06303	50.100	12.01	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	41.39000		0.04139	0.00000	52.30000	0.05230	41.390	12.19	(0.02)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.58499		103.41573	0.00000	8.64331	103.07130		8.52	0.00	17,167,011.18		166	27,674.00
R2035	On 05/11/2026	Bond Future	7.97	Call	811.35000		0.81135	0.00000	732.07000	0.73207	811.350	8.24	0.26	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,581.87000		2.58187	0.00000	2,778.92000	2.77892	2,581.870	8.49	(0.54)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,000.80000		3.00080	0.00000	2,806.91000	2.80691	3,000.800	8.93	0.60	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,416.42000		1.41642	0.00000	1,545.59000	1.54559	1,416.420	9.19	(0.34)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	958.24000		0.95824	0.00000	1,052.79000	1.05279	958.240	9.76	(0.25)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	535.09000		0.53509	0.00000	592.82000	0.59282	535.090	10.63	(0.15)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.63539		105.33292	0.00000	8.67952	105.07873		7.88	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	788.02000		0.78802	0.00000	738.74000	0.73874	788.020	7.81	0.21	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,553.08000		1.55308	0.00000	1,468.19000	1.46819	1,553.080	7.69	0.36	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,111.37000		2.11137	0.00000	2,006.53000	2.00653	2,111.370	7.83	0.44	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,214.88000		2.21488	0.00000	2,328.52000	2.32852	2,214.880	8.28	(0.42)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,053.46000		2.05346	0.00000	2,160.85000	2.16085	2,053.460	8.38	(0.39)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,301.50000		1.30150	0.00000	1,375.95000	1.37595	1,301.500	9.12	(0.27)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.66157		102.90679	0.00000	8.71425	102.61057		7.58	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.68518		104.98171	0.00000	8.76598	104.53908		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		8.85437		97.88539	0.00000	8.90606	97.54365		10.67	0.00	91,327,068.87		933	238,057.00
R2037	On 06/08/2026	Bond Future	9.30	Put	679.44000		0.67944	0.00000	782.12000	0.78212	679.440	11.79	(0.25)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,484.67000		7.48467	0.00000	7,173.63000	7.17363	7,484.670	13.56	0.93	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	37.96000		0.03796	0.00000	47.13000	0.04713	37.960	15.21	(0.02)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	5.60000		0.00560	0.00000	7.38000	0.00738	5.600	15.33	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.89724		99.70202	0.00000	8.95004	99.35911		9.92	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,895.12000		4.89512	0.00000	4,662.85000	4.66285	4,895.120	11.12	0.71	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	558.52000		0.55852	0.00000	612.18000	0.61218	558.520	12.67	(0.13)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	285.18000		0.28518	0.00000	314.97000	0.31497	285.180	13.73	(0.07)	0.00		0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	0.00		8.94776		97.29269	0.00000	8.98806	97.03591			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,638.03000		1.63803	0.00000	1,556.94000	1.55694	1,638.030		9.46	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,213.97000		2.21397	0.00000	2,317.89000	2.31789	2,213.970		10.44	(0.37)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,423.95000		1.42395	0.00000	1,496.69000	1.49669	1,423.950		11.33	(0.25)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.98643		99.21461	0.00000	9.03397	98.91738			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.02473		96.95483	0.00000	9.09620	96.51721			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		8.93925		117.78392	0.00000	8.99602	117.34120			10.36	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.98776		114.48615	0.00000	9.04586	114.04133			10.11	0.00	50,946,336.75	445	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		9.04368		116.60823	0.00000	9.08966	116.26280			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.08310		113.42547	0.00000	9.13645	113.03208			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.12077		115.71282	0.00000	9.19793	115.15493			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		9.05961		109.65586	0.00000	9.11632	109.21760			11.37	0.00	10,526,962.56	96	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		9.10917		106.71152	0.00000	9.16715	106.27073			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.16575		108.68943	0.00000	9.21239	108.34076			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.20688		105.85477	0.00000	9.26044	105.46090			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,137.14000		3.13714	0.00000	2,972.47000	2.97247	3,137.140		10.04	0.44	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,926.05000		2.92605	0.00000	3,079.42000	3.07942	2,926.050		10.93	(0.37)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.24648		107.98934	0.00000	9.32225	107.44171			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,027.66000		3.02766	0.00000	2,814.72000	2.81472	3,027.660		9.46	0.41	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,271.82000		3.27182	0.00000	3,047.33000	3.04733	3,271.820		9.50	0.43	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,682.04000		3.68204	0.00000	3,916.69000	3.91669	3,682.040		10.12	(0.41)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,318.03000		3.31803	0.00000	3,534.02000	3.53402	3,318.030		10.33	(0.38)	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		9.12058		99.36309	0.00000	9.17730	98.93243			12.31	0.00	2,782,166.52	28	80,889.00
R2040	On 05/11/2026	Bond Future	0.00		9.16668		101.20718	0.00000	9.22457	100.77381			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,658.67000		6.65867	0.00000	6,344.53000	6.34453	6,658.670		13.30	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	567.21000		0.56721	0.00000	626.22000	0.62622	567.210		15.00	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	303.17000		0.30317	0.00000	336.95000	0.33695	303.170		16.23	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.21980		98.57527	0.00000	9.26694	98.22765			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,149.96000		2.14996	0.00000	2,030.20000	2.03020	2,149.960		11.08	0.37	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,438.38000		2.43838	0.00000	2,569.89000	2.56989	2,438.380		12.35	(0.35)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,598.60000		1.59860	0.00000	1,691.23000	1.69123	1,598.600		13.42	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.26248		100.52262	0.00000	9.31621	100.13218			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.30518		98.03865	0.00000	9.37995	97.50408			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		9.24488		110.88706	0.00000	9.30153	110.40044			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.29550		107.83938	0.00000	9.35332	107.34954			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.35245		109.83832	0.00000	9.40005	109.44068			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.39541		106.90018	0.00000	9.44931	106.45596			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.43700		109.05588	0.00000	9.51090	108.45544			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		9.25386		95.95583	0.00000	9.29007	95.65595			14.35	0.00	0.00	0	52,527.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,330.81000		3.33081	0.00000	3,545.55000	3.54555	3,330.810		13.89	(0.65)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,148.55000		2.14855	0.00000	2,318.45000	2.31845	2,148.550		14.35	(0.49)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	826.91000		0.82691	0.00000	916.33000	0.91633	826.910		15.74	(0.23)	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		9.29828		97.73664	0.00000	9.33495	97.43627			13.39	0.00	30,591,568.32	313	92,040.00
R2044	On 04/02/2027	Bond Future	0.00		9.34883		95.16562	0.00000	9.37541	94.95044			13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.38999		97.04568	0.00000	9.42175	96.79141			12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.43112		94.61690	0.00000	9.48059	94.22577			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		9.19352		99.78504	0.00000	9.23975	99.37018			15.00	0.00	0.00	0	255,021.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,250.40000		3.25040	0.00000	3,529.04000	3.52904	3,250.400		14.48	(0.61)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	485.60000		0.48560	0.00000	560.10000	0.56010	485.600		17.35	(0.14)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.23616		97.19793	0.00000	9.28314	96.78042			14.65	0.00	24,202,284.57	249	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		9.28468		98.99984	0.00000	9.32270	98.66541			13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.31765		96.51214	0.00000	9.36075	96.13630			13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.34946		98.45818	0.00000	9.40912	97.94295			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		9.11216		129.23794	0.00000	9.15327	128.74444			14.98	0.00	0.00	0	62,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	161.44000		0.16144	0.00000	144.21000	0.14421	161.440		15.17	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,975.49000		2.97549	0.00000	2,760.48000	2.76048	2,975.490		15.22	0.50	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,122.10000		3.12210	0.00000	3,400.59000	3.40059	3,122.100		15.22	(0.50)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,189.14000		1.18914	0.00000	1,333.85000	1.33385	1,189.140		16.69	(0.24)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.15081		125.77449	0.00000	9.19252	125.27846			14.70	0.00	42,889,101.09	341	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		9.19416		128.10581	0.00000	9.22700	127.71891			14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.22540		124.77180	0.00000	9.26305	124.33202			13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.25500		127.28791	0.00000	9.30862	126.66731			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		8.71437		86.42904	0.00000	8.76591	86.13278			10.76	0.00	2,160,726.00	25	37,755.00
R209	On 05/11/2026	Bond Future	0.00		8.75479		84.88138	0.00000	8.80744	84.58411			10.32	0.00	26,907,397.46	317	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.80232		86.45489	0.00000	8.84261	86.23159			9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,002.80000		1.00280	0.00000	949.34000	0.94934	1,002.800		9.30	0.26	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,321.26000		2.32126	0.00000	2,425.28000	2.42528	2,321.260		9.89	(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.83303		85.00932	0.00000	8.88044	84.75140			9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,566.04000		1.56604	0.00000	1,483.21000	1.48321	1,566.040		8.88	0.34	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,024.02000		2.02402	0.00000	2,121.30000	2.12130	2,024.020		9.97	(0.35)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.86162		86.72342	0.00000	8.93270	86.34427			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		268.34921		268.34921	0.00000	268.28400	268.28400			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		269.82262		269.82262	0.00000	269.77029	269.77029			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.88893		274.88893	0.00000	275.08657	275.08657			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.72068		276.72068	0.00000	276.82821	276.82821			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.35929		282.35929	0.00000	282.09938	282.09938			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		8.11808		98.94714	0.00000	8.18077	98.71880			5.35	0.00	80,938,760.52	818	56,091.00
R213	On 05/11/2026	Bond Future	0.00		8.15544		97.23214	0.00000	8.22088	97.00468			5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.20711		99.03477	0.00000	8.24979	98.89385			4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.21974		97.43606	0.00000	8.27667	97.25774			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,445.29000		1.44529	0.00000	1,363.72000	1.36372	1,445.290		4.29	0.48	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	709.83	000	0.70983	0.00000	756.67	000	0.75667	709.830	5.20	(0.24)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.22	568	99.40057	0.00000	8.33	204	99.08635		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,242.16	000	1.24216	0.00000	1,114.33	000	1.11433	1,242.160	3.80	0.43	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,281.08	000	1.28108	0.00000	1,412.44	000	1.41244	1,281.080	4.15	(0.40)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		9.15	552	81.78654	0.00000	9.20	692	81.44094		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.20	136	80.00680	0.00000	9.25	368	79.65901		13.33	0.00	6,960,591.60	87	3,508.00
R214	On 04/02/2027	Bond Future	0.00		9.25	386	81.49002	0.00000	9.29	644	81.21040		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.28	956	79.79883	0.00000	9.33	784	79.48518		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.32	413	81.40784	0.00000	9.39	089	80.97927		11.52	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													878,536,892.73		8,610	1,680,096.00	
Grand Total:													878,536,892.73		8,610	1,680,096.00	