

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2026

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		1,289.93200		1,289.93200	0.00000	1,290.69000	1,290.69000		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.11400		1,314.11400	0.00000	1,314.89700	1,314.89700		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,338.48700		1,338.48700	0.00000	1,339.27800	1,339.27800		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,364.89600		1,364.89600	0.00000	1,365.70900	1,365.70900		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,392.12800		1,392.12800	0.00000	1,392.95900	1,392.95900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,675.06700		1,675.06700	0.00000	1,676.05100	1,676.05100		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,706.47000		1,706.47000	0.00000	1,707.48600	1,707.48600		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,738.12000		1,738.12000	0.00000	1,739.14700	1,739.14700		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,772.41300		1,772.41300	0.00000	1,773.46900	1,773.46900		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,807.77600		1,807.77600	0.00000	1,808.85600	1,808.85600		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,414.91700		1,414.91700	0.00000	1,415.74800	1,415.74800		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,441.44300		1,441.44300	0.00000	1,442.30100	1,442.30100		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,468.17700		1,468.17700	0.00000	1,469.04500	1,469.04500		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,497.14500		1,497.14500	0.00000	1,498.03700	1,498.03700		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,527.01500		1,527.01500	0.00000	1,527.92700	1,527.92700		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.85675		96.01087	0.00000	9.02713	95.17154		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.91202		94.02158	0.00000	9.09048	93.16673		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.98000		95.78676	0.00000	9.16749	94.91568		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.02380		93.90300	0.00000	9.22076	93.01470		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.06496		95.81680	0.00000	9.27230	94.91043		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		9.40394		95.16622	0.00000	9.56257	93.95894		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.45462		92.69048	0.00000	9.61831	91.46074		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.51130		94.43028	0.00000	9.68034	93.17727		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.55567		92.05114	0.00000	9.73023	90.77326		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.59786		93.92740	0.00000	9.77810	92.62358		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		1,388.09200		1,388.09200	0.00000	1,388.90700	1,388.90700		0.00		0.00	0.00	0	732.00
GOVI	On 05/11/2026	GOVI	0.00		1,414.11400		1,414.11400	0.00000	1,414.95700	1,414.95700		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,440.34200		1,440.34200	0.00000	1,441.19300	1,441.19300		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,468.76100		1,468.76100	0.00000	1,469.63600	1,469.63600		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,498.06500		1,498.06500	0.00000	1,498.95900	1,498.95900		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		151.02822		151.02822	0.00000	151.01504	151.01504		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.36751		152.36751	0.00000	152.35450	152.35450		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.22876		155.22876	0.00000	155.21525	155.21525		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.79244		156.79244	0.00000	156.77890	156.77890		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.98716		159.98716	0.00000	159.97342	159.97342		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		116.54994		116.54994	0.00000	116.73431	116.73431		2.75		0.00	0.00	0	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		118.74037		118.74037	0.00000	118.92854	118.92854		2.46	0.00	0.00	0 7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.47207		118.47207	0.00000	118.66358	118.66358		2.31	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		120.83756		120.83756	0.00000	121.03312	121.03312		2.08	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		120.74107		120.74107	0.00000	120.94065	120.94065		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		147.77230		147.77230	0.00000	147.53107	147.53107		0.00	0.00	0.00	0 22,135.00
I2033	On 05/11/2026	Bond Future	0.00		148.94734		148.94734	0.00000	148.70204	148.70204		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		151.74447		151.74447	0.00000	151.49424	151.49424		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		153.13335		153.13335	0.00000	152.87840	152.87840		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		156.25349		156.25349	0.00000	155.99343	155.99343		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		162.17597		162.17597	0.00000	162.15852	162.15852		0.00	0.00	0.00	0 4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.22375		165.22375	0.00000	165.20657	165.20657		0.00	0.00	0.00	0 1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.05854		166.05854	0.00000	166.04070	166.04070		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		169.37356		169.37356	0.00000	169.35569	169.35569		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		170.50169		170.50169	0.00000	170.48334	170.48334		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		125.14909		125.14909	0.00000	125.13573	125.13573		8.00	0.00	0.00	0 3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.50113		127.50113	0.00000	127.48781	127.48781		7.52	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		126.95279		126.95279	0.00000	126.93897	126.93897		7.29	0.00	0.00	0 0.00
I2043	On 06/05/2027	Bond Future	0.00		129.48772		129.48772	0.00000	129.47394	129.47394		6.86	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.11215		129.11215	0.00000	129.09813	129.09813		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		146.18877		146.18877	0.00000	145.53149	145.53149		0.00	0.00	0.00	0 18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.58084		146.58084	0.00000	145.91157	145.91157		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		149.33340		149.33340	0.00000	148.65130	148.65130		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		149.90277		149.90277	0.00000	149.20729	149.20729		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		152.95723		152.95723	0.00000	152.24758	152.24758		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		147.98661		147.98661	0.00000	147.71859	147.71859		0.00	0.00	0.00	0 18,177.00
I2050	On 05/11/2026	Bond Future	0.00		150.76761		150.76761	0.00000	150.49506	150.49506		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		151.07490		151.07490	0.00000	150.79700	150.79700		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		154.09096		154.09096	0.00000	153.80768	153.80768		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		154.64386		154.64386	0.00000	154.35493	154.35493		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		134.52358		134.52358	0.00000	134.50973	134.50973		11.67	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		137.05182		137.05182	0.00000	137.03815	137.03815		11.03	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		136.68286		136.68286	0.00000	136.66868	136.66868		10.72	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		139.41197		139.41197	0.00000	139.39775	139.39775		10.15	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		139.23867		139.23867	0.00000	139.22393	139.22393		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		454.54700		454.54700	0.00000	454.81700	454.81700		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		463.17900		463.17900	0.00000	463.45900	463.45900		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		471.87900		471.87900	0.00000	472.16100	472.16100		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		481.29500		481.29500	0.00000	481.58600	481.58600		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		491.00200		491.00200	0.00000	491.29900	491.29900		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		7.14048	100.91383	0.00000	7.25250	100.87429			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.18571	102.78581	0.00000	6.53454	102.74583			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		7.51964	104.46908	0.00000	7.68215	104.27490			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49684	105.77255	0.00000	7.69748	105.56373			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.49505	103.88883	0.00000	7.75702	103.66937			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.29032	105.94048	0.00000	7.66308	105.71686			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.67792	102.76812	0.00000	7.30778	102.54005			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		302.16542	302.16542	0.00000	302.13461	302.13461			0.00	0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		307.84356	307.84356	0.00000	307.81300	307.81300			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.04787	308.04787	0.00000	308.01615	308.01615			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.19735	314.19735	0.00000	314.16544	314.16544			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.88237	314.88237	0.00000	314.85016	314.85016			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		7.83659	100.74409	0.00000	7.98426	100.30299			4.27	0.00	0.00	0.00	0	153,311.00
R2030	On 06/08/2026	Bond Future	7.21 Call		72.40000	0.07240	0.00000	42.36000	0.04236	72.400	3.89	0.10	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		437.31000	0.43731	0.00000	297.92000	0.29792	437.310	4.00	0.40	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		375.70000	0.37570	0.00000	566.24000	0.56624	375.700	4.34	(0.34)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.85173	102.61342	0.00000	8.01201	102.16445			3.81	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.87975	100.50874	0.00000	8.05537	100.05125			3.50	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.87422	102.49387	0.00000	8.06779	102.02753			3.04	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.85684	100.55066	0.00000	8.07261	100.07500			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		8.13051	103.53595	0.00000	8.26540	102.93581			6.64	0.00	207,382,507.85		2,003	147,308.00
R2032	On 05/11/2026	Bond Future	0.00		8.16093	101.29701	0.00000	8.30350	100.68602			6.29	0.00	0.00	0.00	0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.20158	103.17491	0.00000	8.35282	102.55241			5.71	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.21444	101.05062	0.00000	8.37511	100.41600			5.37	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.22184	103.08817	0.00000	8.39305	102.44083			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		8.21068		112.65547	0.00000	8.34005	111.96951		7.13	0.00	0.00		0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.24238		109.70340	0.00000	8.37845	109.00498		6.83	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.28333		111.73701	0.00000	8.42685	111.02550		6.26	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.29931		108.89919	0.00000	8.45081	108.17385		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.31072		111.09513	0.00000	8.47100	110.35524		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		8.37408		106.98669	0.00000	8.54376	105.95190		8.85	0.00	213,973,380.00		2,000	88,192.00
R2035	On 06/08/2026	Bond Future	7.70	Call	205.84000		0.20584	0.00000	122.03000	0.12203	205.840	8.69	0.12	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	447.43000		0.44743	0.00000	277.59000	0.27759	447.430	8.51	0.23	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,147.58000		1.14758	0.00000	780.16000	0.78016	1,147.580	8.62	0.45	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,505.43000		1.50543	0.00000	2,138.37000	2.13837	1,505.430	8.67	(0.52)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,702.86000		2.70286	0.00000	2,053.25000	2.05325	2,702.860	9.19	0.72	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,066.96000		3.06696	0.00000	2,371.20000	2.37120	3,066.960	9.33	0.76	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,756.94000		4.75694	0.00000	3,909.53000	3.90953	4,756.940	9.99	0.88	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	205.94000		0.20594	0.00000	367.52000	0.36752	205.940	10.15	(0.10)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,228.56000		5.22856	0.00000	4,352.34000	4.35234	5,228.560	10.17	0.90	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	134.19000		0.13419	0.00000	248.98000	0.24898	134.190	10.52	(0.07)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	75.79000		0.07579	0.00000	147.59000	0.14759	75.790	11.00	(0.04)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	62.69000		0.06269	0.00000	123.97000	0.12397	62.690	11.16	(0.03)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	61.22000		0.06122	0.00000	121.29000	0.12129	61.220	11.18	(0.03)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	23.55000		0.02355	0.00000	50.10000	0.05010	23.550	12.01	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	19.18000		0.01918	0.00000	41.39000	0.04139	19.180	12.19	(0.01)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.40814		104.46944	0.00000	8.58499	103.41573		8.52	0.00	0.00		0	27,674.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,096.23000		1.09623	0.00000	811.35000	0.81135	1,096.230	8.24	0.32	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,031.47000		2.03147	0.00000	2,581.87000	2.58187	2,031.470	8.49	(0.46)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,643.79000		3.64379	0.00000	3,000.80000	3.00080	3,643.790	8.93	0.67	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,067.78000		1.06778	0.00000	1,416.42000	1.41642	1,067.780	9.19	(0.28)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	707.58000		0.70758	0.00000	958.24000	0.95824	707.580	9.76	(0.19)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	385.35000		0.38535	0.00000	535.09000	0.53509	385.350	10.63	(0.11)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.45059		106.40632	0.00000	8.63539	105.33292		7.88	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,031.18000		1.03118	0.00000	788.02000	0.78802	1,031.180	7.81	0.26	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,957.85000		1.95785	0.00000	1,553.08000	1.55308	1,957.850	7.69	0.42	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,602.61000		2.60261	0.00000	2,111.37000	2.11137	2,602.610	7.83	0.51	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,781.79000		1.78179	0.00000	2,214.88000	2.21488	1,781.790	8.28	(0.36)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,645.76000		1.64576	0.00000	2,053.46000	2.05346	1,645.760	8.38	(0.34)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,024.81000		1.02481	0.00000	1,301.50000	1.30150	1,024.810	9.12	(0.22)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.46864		104.00120	0.00000	8.66157	102.90679		7.58	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.48337		106.09815	0.00000	8.68518	104.98171		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		8.67989		99.05081	0.00000	8.85437	97.88539		10.67	0.00	297,152,430.00		3,000	241,057.00
R2037	On 06/08/2026	Bond Future	9.30	Put	402.61000		0.40261	0.00000	679.44000	0.67944	402.610	11.79	(0.17)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,575.84000		8.57584	0.00000	7,484.67000	7.48467	8,575.840	13.56	0.96	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	17.44000		0.01744	0.00000	37.96000	0.03796	17.440	15.21	(0.01)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	2.11000		0.00211	0.00000	5.60000	0.00560	2.110	15.33	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.71639		100.88880	0.00000	8.89724	99.70202		9.92	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,748.70000		5.74870	0.00000	4,895.12000	4.89512	5,748.700	11.12	0.77	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	402.66000		0.40266	0.00000	558.52000	0.55852	402.660	12.67	(0.10)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	200.61000		0.20061	0.00000	285.18000	0.28518	200.610	13.73	(0.05)	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		8.75990		98.50163	0.00000	8.94776	97.29269			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,072.45000		2.07245	0.00000	1,638.03000	1.63803	2,072.450		9.46	0.40	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,777.18000		1.77718	0.00000	2,213.97000	2.21397	1,777.180		10.44	(0.32)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,124.80000		1.12480	0.00000	1,423.95000	1.42395	1,124.800		11.33	(0.21)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.79131		100.44725	0.00000	8.98643	99.21461			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.82172		98.21223	0.00000	9.02473	96.95483			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		8.77507		119.07789	0.00000	8.93925	117.78392			10.36	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.81749		115.80383	0.00000	8.98776	114.48615			10.11	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.86684		117.95052	0.00000	9.04368	116.60823			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.89948		114.79407	0.00000	9.08310	113.42547			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.92997		117.10893	0.00000	9.12077	115.71282			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		8.89051		110.97795	0.00000	9.05961	109.65586			11.37	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.93416		108.05779	0.00000	9.10917	106.71152			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.98437		110.06088	0.00000	9.16575	108.68943			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.01897		107.25308	0.00000	9.20688	105.85477			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,773.46000		3.77346	0.00000	3,137.14000	3.13714	3,773.460		10.04	0.50	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,428.22000		2.42822	0.00000	2,926.05000	2.92605	2,428.220		10.93	(0.32)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.05167		109.41583	0.00000	9.24648	107.98934			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,629.57000		3.62957	0.00000	3,027.66000	3.02766	3,629.570		9.46	0.46	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,904.24000		3.90424	0.00000	3,271.82000	3.27182	3,904.240		9.50	0.48	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,115.36000		3.11536	0.00000	3,682.04000	3.68204	3,115.360		10.12	(0.36)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,798.04000		2.79804	0.00000	3,318.03000	3.31803	2,798.040		10.33	(0.33)	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		8.94135		100.74150	0.00000	9.12058	99.36309			12.31	0.00	254,573,770.50	2,527	82,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.98160		102.61088	0.00000	9.16668	101.20718			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,728.31000		7.72831	0.00000	6,658.67000	6.65867	7,728.310		13.30	0.81	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	406.86000		0.40686	0.00000	567.21000	0.56721	406.860		15.00	(0.09)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	213.07000		0.21307	0.00000	303.17000	0.30317	213.070		16.23	(0.05)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.02832		100.00516	0.00000	9.21980	98.57527			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,703.63000		2.70363	0.00000	2,149.96000	2.14996	2,703.630		11.08	0.43	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,954.40000		1.95440	0.00000	2,438.38000	2.43838	1,954.400		12.35	(0.30)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,263.75000		1.26375	0.00000	1,598.60000	1.59860	1,263.750		13.42	(0.20)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.06446		101.98056	0.00000	9.26248	100.52262			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.10012		99.52590	0.00000	9.30518	98.03865			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		9.08622		112.26751	0.00000	9.24488	110.88706			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.13171		109.24519	0.00000	9.29550	107.83938			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.18318		111.27030	0.00000	9.35245	109.83832			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.22056		108.36025	0.00000	9.39541	106.90018			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.25631		110.54529	0.00000	9.43700	109.05588			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		9.07499		97.45819	0.00000	9.25386	95.95583			14.35	0.00	102,818,390.45	1,055	51,886.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,380.97000		2.38097	0.00000	3,330.81000	3.33081	2,380.970		13.89	(0.54)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,436.34000		1.43634	0.00000	2,148.55000	2.14855	1,436.340		14.35	(0.38)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	490.08000		0.49008	0.00000	826.91000	0.82691	490.080		15.74	(0.16)	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		9.11415		99.26658	0.00000	9.29828	97.73664			13.39	0.00	0.00	0	92,040.00
R2044	On 04/02/2027	Bond Future	0.00		9.15897		96.72411	0.00000	9.34883	95.16562			13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.19435		98.63470	0.00000	9.38999	97.04568			12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.22930		96.23785	0.00000	9.43112	94.61690			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		9.01501		101.41412	0.00000	9.19352	99.78504			15.00	0.00	1,216,969.44	12	255,015.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,282.65000		2.28265	0.00000	3,250.40000	3.25040	2,282.650		14.48	(0.50)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	269.83000		0.26983	0.00000	485.60000	0.48560	269.830		17.35	(0.09)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.05264		98.85697	0.00000	9.23616	97.19793			14.65	0.00	0.00	0	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		9.09574		100.68974	0.00000	9.28468	98.99984			13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.12344		98.23528	0.00000	9.31765	96.51214			13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.14970		100.21602	0.00000	9.34946	98.45818			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		8.94388		131.29273	0.00000	9.11216	129.23794			14.98	0.00	0.00	0	62,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	268.37000		0.26837	0.00000	161.44000	0.16144	268.370		15.17	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,038.00000		4.03800	0.00000	2,975.49000	2.97549	4,038.000		15.22	0.61	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	2,129.82000		2.12982	0.00000	3,122.10000	3.12210	2,129.820		15.22	(0.39)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	720.56000		0.72056	0.00000	1,189.14000	1.18914	720.560		16.69	(0.16)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.97788		127.86699	0.00000	9.15081	125.77449			14.70	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		9.01627		130.23736	0.00000	9.19416	128.10581			14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.04258		126.94517	0.00000	9.22540	124.77180			13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.06708		129.50496	0.00000	9.25500	127.28791			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		8.54523		87.41066	0.00000	8.71437	86.42904			10.76	0.00	0.00	0	37,755.00
R209	On 05/11/2026	Bond Future	0.00		8.57947		85.88092	0.00000	8.75479	84.88138			10.32	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.62029		87.47314	0.00000	8.80232	86.45489			9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,284.26000		1.28426	0.00000	1,002.80000	1.00280	1,284.260		9.30	0.32	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,891.93000		1.89193	0.00000	2,321.26000	2.32126	1,891.930		9.89	(0.38)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.64403		86.04750	0.00000	8.83303	85.00932			9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,937.41000		1.93741	0.00000	1,566.04000	1.56604	1,937.410		8.88	0.40	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,668.42000		1.66842	0.00000	2,024.02000	2.02402	1,668.420		9.97	(0.31)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.66518		87.78248	0.00000	8.86162	86.72342			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		268.60101		268.60101	0.00000	268.34921	268.34921			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.07841		270.07841	0.00000	269.82262	269.82262			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.14998		275.14998	0.00000	274.88893	274.88893			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.98650		276.98650	0.00000	276.72068	276.72068			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.63044		282.63044	0.00000	282.35929	282.35929			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		7.96696		99.50030	0.00000	8.11808	98.94714			5.35	0.00	209,149,630.60	2,102	56,347.00
R213	On 05/11/2026	Bond Future	0.00		7.99424		97.79527	0.00000	8.15544	97.23214			5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.03413		99.60852	0.00000	8.20711	99.03477			4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.03391		98.02093	0.00000	8.21974	97.43606			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,735.82000		1.73582	0.00000	1,445.29000	1.44529	1,735.820		4.29	0.54	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	571.83000	0.57183	0.00000	709.83000	0.70983	571.830	5.20	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.02488	99.99721	0.00000	8.22568	99.40057		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,509.01000	1.50901	0.00000	1,242.16000	1.24216	1,509.010	3.80	0.49	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,053.23000	1.05323	0.00000	1,281.08000	1.28108	1,053.230	4.15	(0.35)	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		8.99716	82.86475	0.00000	9.15552	81.78654		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		9.03827	81.10474	0.00000	9.20136	80.00680		13.33	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		9.08562	82.60849	0.00000	9.25386	81.49002		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.11623	80.93929	0.00000	9.28956	79.79883		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.14541	82.57120	0.00000	9.32413	81.40784		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 :												1,286,267,078.84		12,699	1,685,468.00
Grand Total:												1,286,267,078.84		12,699	1,685,468.00