

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2026

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		1,303.94000		1,303.94000	0.00000	1,289.93200	1,289.93200		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,328.37700		1,328.37700	0.00000	1,314.11400	1,314.11400		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,353.01900		1,353.01900	0.00000	1,338.48700	1,338.48700		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,379.71000		1,379.71000	0.00000	1,364.89600	1,364.89600		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,407.23500		1,407.23500	0.00000	1,392.12800	1,392.12800		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,710.54300		1,710.54300	0.00000	1,675.06700	1,675.06700		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,742.60000		1,742.60000	0.00000	1,706.47000	1,706.47000		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,774.92600		1,774.92600	0.00000	1,738.12000	1,738.12000		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,809.94000		1,809.94000	0.00000	1,772.41300	1,772.41300		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,846.04900		1,846.04900	0.00000	1,807.77600	1,807.77600		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,442.86100		1,442.86100	0.00000	1,414.91700	1,414.91700		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,469.90100		1,469.90100	0.00000	1,441.44300	1,441.44300		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,497.16800		1,497.16800	0.00000	1,468.17700	1,468.17700		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,526.70300		1,526.70300	0.00000	1,497.14500	1,497.14500		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,557.16100		1,557.16100	0.00000	1,527.01500	1,527.01500		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.70072	96.78791		0.00000	8.85675	96.01087		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.74874	94.81239		0.00000	8.91202	94.02158		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.80841	96.59298		0.00000	8.98000	95.78676		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.84365	94.72483		0.00000	9.02380	93.90300		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.87538	96.65522		0.00000	9.06496	95.81680		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		9.25445	96.32542		0.00000	9.40394	95.16622		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.30050	93.87061		0.00000	9.45462	92.69048		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.35215	95.63314		0.00000	9.51130	94.43028		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.39143	93.27754		0.00000	9.55567	92.05114		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.42835	95.17862		0.00000	9.59786	93.92740		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		1,416.19100	1,416.19100		0.00000	1,388.09200	1,388.09200		0.00		0.00	28,323,820.00	2	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,442.73100	1,442.73100		0.00000	1,414.11400	1,414.11400		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,469.49500	1,469.49500		0.00000	1,440.34200	1,440.34200		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,498.48300	1,498.48300		0.00000	1,468.76100	1,468.76100		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,528.37900	1,528.37900		0.00000	1,498.06500	1,498.06500		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		151.22830	151.22830		0.00000	151.02822	151.02822		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.56538	152.56538		0.00000	152.36751	152.36751		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.43115	155.43115		0.00000	155.22876	155.22876		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.99432	156.99432		0.00000	156.79244	156.79244		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.19295	160.19295		0.00000	159.98716	159.98716		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		117.07218	117.07218		0.00000	116.54994	116.54994		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		119.27141		119.27141	0.00000	118.74037	118.74037		2.46	0.00	0.00	0 7,356.00
I2031	On 04/02/2027	Bond Future	0.00		119.00687		119.00687	0.00000	118.47207	118.47207		2.31	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.38247		121.38247	0.00000	120.83756	120.83756		2.08	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		121.28983		121.28983	0.00000	120.74107	120.74107		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		148.36091		148.36091	0.00000	147.77230	147.77230		0.00	0.00	0.00	0 22,135.00
I2033	On 05/11/2026	Bond Future	0.00		149.54064		149.54064	0.00000	148.94734	148.94734		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		152.34964		152.34964	0.00000	151.74447	151.74447		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		153.74569		153.74569	0.00000	153.13335	153.13335		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		156.87814		156.87814	0.00000	156.25349	156.25349		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		163.36140		163.36140	0.00000	162.17597	162.17597		0.00	0.00	0.00	0 4,204.00
I2038	On 05/11/2026	Bond Future	0.00		166.43006		166.43006	0.00000	165.22375	165.22375		0.00	0.00	0.00	0 1,467.00
I2038	On 04/02/2027	Bond Future	0.00		167.28214		167.28214	0.00000	166.05854	166.05854		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		170.62086		170.62086	0.00000	169.37356	169.37356		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		171.76764		171.76764	0.00000	170.50169	170.50169		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		125.18916		125.18916	0.00000	125.14909	125.14909		8.00	0.00	0.00	0 3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.54098		127.54098	0.00000	127.50113	127.50113		7.52	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		126.98590		126.98590	0.00000	126.95279	126.95279		7.29	0.00	0.00	0 0.00
I2043	On 06/05/2027	Bond Future	0.00		129.52089		129.52089	0.00000	129.48772	129.48772		6.86	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.13748		129.13748	0.00000	129.11215	129.11215		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		147.09564		147.09564	0.00000	146.18877	146.18877		0.00	0.00	0.00	0 18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.49628		147.49628	0.00000	146.58084	146.58084		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		150.26665		150.26665	0.00000	149.33340	149.33340		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		150.84799		150.84799	0.00000	149.90277	149.90277		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		153.92159		153.92159	0.00000	152.95723	152.95723		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		149.30488		149.30488	0.00000	147.98661	147.98661		0.00	0.00	0.00	0 18,177.00
I2050	On 05/11/2026	Bond Future	0.00		152.10926		152.10926	0.00000	150.76761	150.76761		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		152.43550		152.43550	0.00000	151.07490	151.07490		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		155.47778		155.47778	0.00000	154.09096	154.09096		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		156.05147		156.05147	0.00000	154.64386	154.64386		0.00	0.00	0.00	0 0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		135.95637		135.95637	0.00000	134.52358	134.52358		11.67	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		138.51032		138.51032	0.00000	137.05182	137.05182		11.03	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		138.16149		138.16149	0.00000	136.68286	136.68286		10.72	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		140.91936		140.91936	0.00000	139.41197	139.41197		10.15	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		140.76816		140.76816	0.00000	139.23867	139.23867		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		457.78200		457.78200	0.00000	454.54700	454.54700		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		466.47300		466.47300	0.00000	463.17900	463.17900		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		475.23600		475.23600	0.00000	471.87900	471.87900		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		484.71900		484.71900	0.00000	481.29500	481.29500		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		494.49400		494.49400	0.00000	491.00200	491.00200		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		7.13496	100.91578	0.00000	7.14048	100.91383			0.38	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.17604	102.78692	0.00000	6.18571	102.78581			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		7.49597	104.49740	0.00000	7.51964	104.46908			1.56	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.46843	105.80217	0.00000	7.49684	105.77255			1.25	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.45736	103.92047	0.00000	7.49505	103.88883			0.93	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.23759	105.97218	0.00000	7.29032	105.94048			0.65	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.58930	102.80029	0.00000	6.67792	102.76812			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		303.04251	303.04251	0.00000	302.16542	302.16542			0.00	0.00	78,791,052.60		260	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.73462	308.73462	0.00000	307.84356	307.84356			0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.94075	308.94075	0.00000	308.04787	308.04787			0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.10665	315.10665	0.00000	314.19735	314.19735			0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.79417	315.79417	0.00000	314.88237	314.88237			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	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.72499	101.07904	0.00000	7.83659	100.74409			4.27	0.00	50,539,520.00		500	153,811.00
R2030	On 06/08/2026	Bond Future	7.21	Call	107.80000	0.10780	0.00000	72.40000	0.07240	107.800	3.89	0.15	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	575.45000	0.57545	0.00000	437.31000	0.43731	575.450	4.00	0.49	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	263.46000	0.26346	0.00000	375.70000	0.37570	263.460	4.34	(0.26)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.73085	102.95368	0.00000	7.85173	102.61342			3.81	0.00	0.00		0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.74718	100.85580	0.00000	7.87975	100.50874			3.50	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.72829	102.84724	0.00000	7.87422	102.49387			3.04	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.69424	100.91101	0.00000	7.85684	100.55066			2.76	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	0.00
R2032	On 06/08/2026	Bond Future	0.00		7.97948	104.21320	0.00000	8.13051	103.53595			6.64	0.00	0.00		0	147,308.00
R2032	On 05/11/2026	Bond Future	0.00		8.00146	101.98590	0.00000	8.16093	101.29701			6.29	0.00	0.00		0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.03237	103.87707	0.00000	8.20158	103.17491			5.71	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.03480	101.76607	0.00000	8.21444	101.05062			5.37	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.03046	103.81791	0.00000	8.22184	103.08817			4.92	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	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		8.06004		113.46118	0.00000	8.21068	112.65547			7.13	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.08410		110.52304	0.00000	8.24238	109.70340			6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.11633		112.57244	0.00000	8.28333	111.73701			6.26	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.12312		109.75055	0.00000	8.29931	108.89919			5.97	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.12438		111.96344	0.00000	8.31072	111.09513			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		8.22427		107.91160	0.00000	8.37408	106.98669			8.85	0.00	20,287,380.80	188	88,380.00
R2035	On 06/08/2026	Bond Future	7.70	Call	326.55000		0.32655	0.00000	205.84000	0.20584	326.550		8.69	0.18	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	674.46000		0.67446	0.00000	447.43000	0.44743	674.460		8.51	0.31	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,583.22000		1.58322	0.00000	1,147.58000	1.14758	1,583.220		8.62	0.55	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,048.72000		1.04872	0.00000	1,505.43000	1.50543	1,048.720		8.67	(0.41)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,381.62000		3.38162	0.00000	2,702.86000	2.70286	3,381.620		9.19	0.80	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,780.65000		3.78065	0.00000	3,066.96000	3.06696	3,780.650		9.33	0.83	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,576.11000		5.57611	0.00000	4,756.94000	4.75694	5,576.110		9.99	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	116.68000		0.11668	0.00000	205.94000	0.20594	116.680		10.15	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,066.10000		6.06610	0.00000	5,228.56000	5.22856	6,066.100		10.17	0.94	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	73.61000		0.07361	0.00000	134.19000	0.13419	73.610		10.52	(0.04)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	39.96000		0.03996	0.00000	75.79000	0.07579	39.960		11.00	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	32.65000		0.03265	0.00000	62.69000	0.06269	32.650		11.16	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	31.84000		0.03184	0.00000	61.22000	0.06122	31.840		11.18	(0.02)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	11.58000		0.01158	0.00000	23.55000	0.02355	11.580		12.01	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	9.32000		0.00932	0.00000	19.18000	0.01918	9.320		12.19	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.25215		105.41056	0.00000	8.40814	104.46944			8.52	0.00	99,612,979.20	945	28,619.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,414.15000		1.41415	0.00000	1,096.23000	1.09623	1,414.150		8.24	0.39	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,612.08000		1.61208	0.00000	2,031.47000	2.03147	1,612.080		8.49	(0.40)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,283.66000		4.28366	0.00000	3,643.79000	3.64379	4,283.660		8.93	0.72	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	816.47000		0.81647	0.00000	1,067.78000	1.06778	816.470		9.19	(0.23)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	532.05000		0.53205	0.00000	707.58000	0.70758	532.050		9.76	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	284.19000		0.28419	0.00000	385.35000	0.38535	284.190		10.63	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.28756		107.36541	0.00000	8.45059	106.40632			7.88	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,296.83000		1.29683	0.00000	1,031.18000	1.03118	1,296.830		7.81	0.31	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,380.19000		2.38019	0.00000	1,957.85000	1.95785	2,380.190		7.69	0.48	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	3,103.22000		3.10322	0.00000	2,602.61000	2.60261	3,103.220		7.83	0.56	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,451.31000		1.45131	0.00000	1,781.79000	1.78179	1,451.310		8.28	(0.31)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,336.28000		1.33628	0.00000	1,645.76000	1.64576	1,336.280		8.38	(0.29)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	820.41000		0.82041	0.00000	1,024.81000	1.02481	820.410		9.12	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.29855		104.97863	0.00000	8.46864	104.00120			7.58	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.30552		107.09510	0.00000	8.48337	106.09815			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		8.51476		100.17088	0.00000	8.67989	99.05081			10.67	0.00	94,661,481.60	945	242,002.00
R2037	On 06/08/2026	Bond Future	9.30	Put	230.94000		0.23094	0.00000	402.61000	0.40261	230.940		11.79	(0.11)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,657.43000		9.65743	0.00000	8,575.84000	8.57584	9,657.430		13.56	0.98	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	8.09000		0.00809	0.00000	17.44000	0.01744	8.090		15.21	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.82000		0.00082	0.00000	2.11000	0.00211	0.820		15.33	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.54538		102.02870	0.00000	8.71639	100.88880			9.92	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,636.80000		6.63680	0.00000	5,748.70000	5.74870	6,636.800		11.12	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	291.31000		0.29131	0.00000	402.66000	0.40266	291.310		12.67	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	142.36000		0.14236	0.00000	200.61000	0.20061	142.360		13.73	(0.04)	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		8.58225		99.66323	0.00000	8.75990	98.50163			9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,564.97000		2.56497	0.00000	2,072.45000	2.07245	2,564.970		9.46	0.47	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,424.26000		1.42426	0.00000	1,777.18000	1.77718	1,424.260		10.44	(0.27)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	889.44000		0.88944	0.00000	1,124.80000	1.12480	889.440		11.33	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.60690		101.63124	0.00000	8.79131	100.44725			9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.62993		99.41990	0.00000	8.82172	98.21223			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		8.62024		120.31694	0.00000	8.77507	119.07789			10.36	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.65707		117.06475	0.00000	8.81749	115.80383			10.11	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.70022		119.23548	0.00000	8.86684	117.95052			9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.72659		116.10373	0.00000	8.89948	114.79407			9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.75040		118.44476	0.00000	8.92997	117.10893			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		8.73073		112.24847	0.00000	8.89051	110.97795			11.37	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.76893		109.35090	0.00000	8.93416	108.05779			11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.81314		111.37852	0.00000	8.98437	110.06088			10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.84169		108.59610	0.00000	9.01897	107.25308			10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,461.71000		4.46171	0.00000	3,773.46000	3.77346	4,461.710		10.04	0.55	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,016.13000		2.01613	0.00000	2,428.22000	2.42822	2,016.130		10.93	(0.28)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.86797		110.78572	0.00000	9.05167	109.41583			9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,280.18000		4.28018	0.00000	3,629.57000	3.62957	4,280.180		9.46	0.51	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,584.40000		4.58440	0.00000	3,904.24000	3.90424	4,584.400		9.50	0.53	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,637.28000		2.63728	0.00000	3,115.36000	3.11536	2,637.280		10.12	(0.32)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,361.78000		2.36178	0.00000	2,798.04000	2.79804	2,361.780		10.33	(0.29)	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		8.80705		101.79214	0.00000	8.94135	100.74150			12.31	0.00	25,448,035.00	250	82,612.00
R2040	On 05/11/2026	Bond Future	0.00		8.84306		103.68001	0.00000	8.98160	102.61088			11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,592.32000		8.59232	0.00000	7,728.31000	7.72831	8,592.320		13.30	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	312.45000		0.31245	0.00000	406.86000	0.40686	312.450		15.00	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	161.36000		0.16136	0.00000	213.07000	0.21307	161.360		16.23	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.88498		101.09468	0.00000	9.02832	100.00516			11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,186.98000		3.18698	0.00000	2,703.63000	2.70363	3,186.980		11.08	0.48	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,637.62000		1.63762	0.00000	1,954.40000	1.95440	1,637.620		12.35	(0.26)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,048.89000		1.04889	0.00000	1,263.75000	1.26375	1,048.890		13.42	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.91632		103.09109	0.00000	9.06446	101.98056			10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.94679		100.65859	0.00000	9.10012	99.52590			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		8.93173		113.63698	0.00000	9.08622	112.26751			12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		8.97237		110.63906	0.00000	9.13171	109.24519			12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.01852		112.69059	0.00000	9.18318	111.27030			11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.05058		109.80805	0.00000	9.22056	108.36025			11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.08073		112.02212	0.00000	9.25631	110.54529			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		8.95627		98.47493	0.00000	9.07499	97.45819			14.35	0.00	0.00	0	51,886.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,832.98000		1.83298	0.00000	2,380.97000	2.38097	1,832.980		13.89	(0.46)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,050.76000		1.05076	0.00000	1,436.34000	1.43634	1,050.760		14.35	(0.31)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	328.08000		0.32808	0.00000	490.08000	0.49008	328.080		15.74	(0.11)	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		8.99206		100.30134	0.00000	9.11415	99.26658			13.39	0.00	0.00	0	92,040.00
R2044	On 04/02/2027	Bond Future	0.00		9.03309		97.77852	0.00000	9.15897	96.72411			13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.06473		99.70941	0.00000	9.19435	98.63470			12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.09565		97.33409	0.00000	9.22930	96.23785			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		8.89676		102.51750	0.00000	9.01501	101.41412			15.00	0.00	410,070.00	4	255,013.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,732.92000		1.73292	0.00000	2,282.65000	2.28265	1,732.920		14.48	(0.42)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	172.39000		0.17239	0.00000	269.83000	0.26983	172.390		17.35	(0.06)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.93121		99.97986	0.00000	9.05264	98.85697			14.65	0.00	0.00	0	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		8.97073		101.83400	0.00000	9.09574	100.68974			13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.99506		99.40150	0.00000	9.12344	98.23528			13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.01773		101.40557	0.00000	9.14970	100.21602			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		8.82573		132.76947	0.00000	8.94388	131.29273			14.98	0.00	265,538,940.00	2,000	60,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	382.80000		0.38280	0.00000	268.37000	0.26837	382.800		15.17	0.11	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,942.59000		4.94259	0.00000	4,038.00000	4.03800	4,942.590		15.22	0.69	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,557.67000		1.55767	0.00000	2,129.82000	2.12982	1,557.670		15.22	(0.31)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	481.15000		0.48115	0.00000	720.56000	0.72056	481.150		16.69	(0.12)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.85659		129.37001	0.00000	8.97788	127.86699			14.70	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.89153		131.76888	0.00000	9.01627	130.23736			14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.91449		128.50623	0.00000	9.04258	126.94517			13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.93549		131.09735	0.00000	9.06708	129.50496			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		8.39073		88.32007	0.00000	8.54523	87.41066			10.76	0.00	24,906,259.74	282	38,037.00
R209	On 05/11/2026	Bond Future	0.00		8.41943		86.80651	0.00000	8.57947	85.88092			10.32	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.45412		88.41628	0.00000	8.62029	87.47314			9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,597.18000		1.59718	0.00000	1,284.26000	1.28426	1,597.180		9.30	0.37	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,550.11000		1.55011	0.00000	1,891.93000	1.89193	1,550.110		9.89	(0.33)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.47158		87.00883	0.00000	8.64403	86.04750			9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,334.84000		2.33484	0.00000	1,937.41000	1.93741	2,334.840		8.88	0.45	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,385.23000		1.38523	0.00000	1,668.42000	1.66842	1,385.230		9.97	(0.27)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.48600		88.76303	0.00000	8.66518	87.78248			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		268.66451		268.66451	0.00000	268.60101	268.60101			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.12962		270.12962	0.00000	270.07841	270.07841			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.20357		275.20357	0.00000	275.14998	275.14998			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.03084		277.03084	0.00000	276.98650	276.98650			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.67528		282.67528	0.00000	282.63044	282.63044			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		7.85686		99.90576	0.00000	7.96696	99.50030			5.35	0.00	0.00	0	56,347.00
R213	On 05/11/2026	Bond Future	0.00		7.87699		98.20739	0.00000	7.99424	97.79527			5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.90822		100.02877	0.00000	8.03413	99.60852			4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.89877		98.44899	0.00000	8.03391	98.02093			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,970.66000		1.97066	0.00000	1,735.82000	1.73582	1,970.660		4.29	0.58	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	484.92000	0.48492	0.00000	571.83000	0.57183	484.920	5.20	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.87893	100.43371	0.00000	8.02488	99.99721		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,726.66000	1.72666	0.00000	1,509.01000	1.50901	1,726.660	3.80	0.53	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	906.09000	0.90609	0.00000	1,053.23000	1.05323	906.090	4.15	(0.31)	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		8.84817	83.89799	0.00000	8.99716	82.86475		13.24	0.00	0.00	0	24,495.00
R214	On 05/11/2026	Bond Future	0.00		8.88494	82.15644	0.00000	9.03827	81.10474		13.33	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		8.92747	83.68003	0.00000	9.08562	82.60849		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.95340	82.03152	0.00000	9.11623	80.93929		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.97757	83.68537	0.00000	9.14541	82.57120		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 :												688,519,538.94		5,376	1,686,798.00
Grand Total:												688,519,538.94		5,376	1,686,798.00