INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2026

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		1,299.86500	1,299.86500	0.00000	1,303.94000	1,303.94000	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,324.22200	1,324.22200	0.00000	1,328.37700	1,328.37700	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,348.78900	1,348.78900	0.00000	1,353.01900	1,353.01900	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,375.39400	1,375.39400	0.00000	1,379.71000	1,379.71000	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,402.83300	1,402.83300	0.00000	1,407.23500	1,407.23500	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,704.21200	1,704.21200	0.00000	1,710.54300	1,710.54300	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,736.14600	1,736.14600	0.00000	1,742.60000	1,742.60000	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,768.35500	1,768.35500	0.00000	1,774.92600	1,774.92600	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,803.23600	1,803.23600	0.00000	1,809.94000	1,809.94000	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,839.21000	1,839.21000	0.00000	1,846.04900	1,846.04900	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,437.54400	1,437.54400	0.00000	1,442.86100	1,442.86100	0.00	0.00	0.00		0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,464.48100	1,464.48100	0.00000	1,469.90100	1,469.90100	0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,491.65000	1,491.65000	0.00000	1,497.16800	1,497.16800	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,521.07300	1,521.07300	0.00000	1,526.70300	1,526.70300	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,551.41800	1,551.41800	0.00000	1,557.16100	1,557.16100	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.76164	96.48357	0.00000	8.70072	96.78791	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.81261	94.50205	0.00000	8.74874	94.81239	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.87545	96.27696	0.00000	8.80841	96.59298	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.91410	94.40237	0.00000	8.84365	94.72483	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.94954	96.32613	0.00000	8.87538	96.65522	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		9.30981	95.89368	0.00000	9.25445	96.32542	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.35764	93.43053	0.00000	9.30050	93.87061	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.41111	95.18487	0.00000	9.35215	95.63314	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.45231	92.82018	0.00000	9.39143	93.27754	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.49118	94.71198	0.00000	9.42835	95.17862	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		1,410.82700	1,410.82700	0.00000	1,416.19100	1,416.19100	0.00	0.00	0.00		0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,437.26300	1,437.26300	0.00000	1,442.73100	1,442.73100	0.00	0.00	0.00		0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,463.92700	1,463.92700	0.00000	1,469.49500	1,469.49500	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,492.80400	1,492.80400	0.00000	1,498.48300	1,498.48300	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,522.58500	1,522.58500	0.00000	1,528.37900	1,528.37900	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		151.24126	151.24126	0.00000	151.22830	151.22830	0.00	0.00	0.00		0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.57818	152.57818	0.00000	152.56538	152.56538	0.00	0.00	0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.44448	155.44448	0.00000	155.43115	155.43115	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.00768	157.00768	0.00000	156.99432	156.99432	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.20651	160.20651	0.00000	160.19295	160.19295	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		117.08309	117.08309	0.00000	117.07218	117.07218	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 05/11/2026	Bond Future	0.00		119.28218	119.28218	0.00000	119.27141	119.27141		2.46	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		119.01810	119.01810	0.00000	119.00687	119.00687		2.31	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.39370	121.39370	0.00000	121.38247	121.38247		2.08	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.30152	121.30152	0.00000	121.28983	121.28983		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		148.37547	148.37547	0.00000	148.36091	148.36091		0.00	0.00	0.00	0	22,135.00
I2033	On 05/11/2026	Bond Future	0.00		149.55504	149.55504	0.00000	149.54064	149.54064		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.36458	152.36458	0.00000	152.34964	152.34964		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.76071	153.76071	0.00000	153.74569	153.74569		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.89337	156.89337	0.00000	156.87814	156.87814		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		163.54105	163.54105	0.00000	163.36140	163.36140		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		166.61275	166.61275	0.00000	166.43006	166.43006		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		167.46852	167.46852	0.00000	167.28214	167.28214		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.81068	170.81068	0.00000	170.62086	170.62086		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.96144	171.96144	0.00000	171.76764	171.76764		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		125.20253	125.20253	0.00000	125.18916	125.18916		8.00	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.55416	127.55416	0.00000	127.54098	127.54098		7.52	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.99962	126.99962	0.00000	126.98590	126.98590		7.29	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.53471	129.53471	0.00000	129.52089	129.52089		6.86	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.15181	129.15181	0.00000	129.13748	129.13748		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		146.67927	146.67927	0.00000	147.09564	147.09564		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.07158	147.07158	0.00000	147.49628	147.49628		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.83433	149.83433	0.00000	150.26665	150.26665		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.40681	150.40681	0.00000	150.84799	150.84799		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		153.47139	153.47139	0.00000	153.92159	153.92159		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		148.81101	148.81101	0.00000	149.30488	149.30488		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.60566	151.60566	0.00000	152.10926	152.10926		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.92277	151.92277	0.00000	152.43550	152.43550		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.95473	154.95473	0.00000	155.47778	155.47778		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.51784	155.51784	0.00000	156.05147	156.05147		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		135.97020	135.97020	0.00000	135.95637	135.95637		11.67	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.52396	138.52396	0.00000	138.51032	138.51032		11.03	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.17568	138.17568	0.00000	138.16149	138.16149		10.72	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.93357	140.93357	0.00000	140.91936	140.91936		10.15	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.78288	140.78288	0.00000	140.76816	140.76816		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		457.39800	457.39800	0.00000	457.78200	457.78200		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		466.08000	466.08000	0.00000	466.47300	466.47300		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.83700	474.83700	0.00000	475.23600	475.23600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		484.31000	484.31000	0.00000	484.71900	484.71900		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		494.07700	494.07700	0.00000	494.49400	494.49400		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	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	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	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	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	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	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	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	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	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	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	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	8.40000		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	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	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	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	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	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	0.00
R187	On 06/08/2026	Bond Future	0.00		7.17747	100.90077	0.00000	7.13496	100.91578		0.38	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.31195	102.77134	0.00000	6.17604	102.78692		0.11	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	0.00
R188	On 06/08/2026	Bond Future	0.00		7.52877	104.45816	0.00000	7.49597	104.49740		1.56	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.50927	105.75960	0.00000	7.46843	105.80217		1.25	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.51043	103.87593	0.00000	7.45736	103.92047		0.93	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.31344	105.92658	0.00000	7.23759	105.97218		0.65	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.71762	102.75371	0.00000	6.58930	102.80029		0.38	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	0.00
R202	On 06/08/2026	Bond Future	0.00		303.07304	303.07304	0.00000	303.04251	303.04251		0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.76481	308.76481	0.00000	308.73462	308.73462		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.97214	308.97214	0.00000	308.94075	308.94075		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.13810	315.13810	0.00000	315.10665	315.10665		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.82643	315.82643	0.00000	315.79417	315.79417		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		7.81344	100.81346	0.00000	7.72499	101.07904		4.27	0.00	0.00	0	153,811.00
R2030	On 06/08/2026	Bond Future	7.21	Call	71.79000	0.07179	0.00000	107.80000	0.10780	71.790	3.89	0.11	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	448.55000	0.44855	0.00000	575.45000	0.57545	448.550	4.00	0.42	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	335.35000	0.33535	0.00000	263.46000	0.26346	335.350	4.34	(0.32)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.82703	102.68283	0.00000	7.73085	102.95368		3.81	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.85243	100.58014	0.00000	7.74718	100.85580		3.50	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.84441	102.56593	0.00000	7.72829	102.84724		3.04	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.82370	100.62398	0.00000	7.69424	100.91101		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		8.06153	103.84457	0.00000	7.97948	104.21320		6.64	0.00	0.00	0	147,308.00
R2032	On 05/11/2026	Bond Future	0.00		8.08828	101.61013	0.00000	8.00146	101.98590		6.29	0.00	0.00	0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.12438	103.49451	0.00000	8.03237	103.87707		5.71	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.13260	101.37579	0.00000	8.03480	101.76607		5.37	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.13468	103.41971	0.00000	8.03046	103.81791		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		8.14187	113.02257	0.00000	8.06004	113.46118		7.13	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.17024	110.07600	0.00000	8.08410	110.52304		6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.20711	112.11730	0.00000	8.11633	112.57244		6.26	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.21900	109.28621	0.00000	8.12312	109.75055		5.97	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.22582	111.48966	0.00000	8.12438	111.96344		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		8.28526	107.53377	0.00000	8.22427	107.91160		8.85	0.00	0.00	0	88,380.00
R2035	On 06/08/2026	Bond Future	7.70	Call	256.81000	0.25681	0.00000	326.55000	0.32655	256.810	8.69	0.15	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	552.13000	0.55213	0.00000	674.46000	0.67446	552.130	8.51	0.27	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,368.60000	1.36860	0.00000	1,583.22000	1.58322	1,368.600	8.62	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,198.59000	1.19859	0.00000	1,048.72000	1.04872	1,198.590	8.67	(0.45)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,074.49000	3.07449	0.00000	3,381.62000	3.38162	3,074.490	9.19	0.77	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,461.65000	3.46165	0.00000	3,780.65000	3.78065	3,461.650	9.33	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,224.03000	5.22403	0.00000	5,576.11000	5.57611	5,224.030	9.99	0.91	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	137.73000	0.13773	0.00000	116.68000	0.11668	137.730	10.15	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,708.79000	5.70879	0.00000	6,066.10000	6.06610	5,708.790	10.17	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	86.89000	0.08689	0.00000	73.61000	0.07361	86.890	10.52	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	47.08000	0.04708	0.00000	39.96000	0.03996	47.080	11.00	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	38.42000	0.03842	0.00000	32.65000	0.03265	38.420	11.16	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	37.46000	0.03746	0.00000	31.84000	0.03184	37.460	11.18	(0.02)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	13.51000	0.01351	0.00000	11.58000	0.01158	13.510	12.01	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	10.85000	0.01085	0.00000	9.32000	0.00932	10.850	12.19	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.31577	105.02539	0.00000	8.25215	105.41056		8.52	0.00	84,860,515.12	808	27,811.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,263.96000	1.26396	0.00000	1,414.15000	1.41415	1,263.960	8.24	0.36	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,762.10000	1.76210	0.00000	1,612.08000	1.61208	1,762.100	8.49	(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,002.09000	4.00209	0.00000	4,283.66000	4.28366	4,002.090	8.93	0.70	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	901.13000	0.90113	0.00000	816.47000	0.81647	901.130	9.19	(0.25)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	588.85000	0.58885	0.00000	532.05000	0.53205	588.850	9.76	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	315.01000	0.31501	0.00000	284.19000	0.28419	315.010	10.63	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.35398	106.97329	0.00000	8.28756	107.36541		7.88	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,173.80000	1.17380	0.00000	1,296.83000	1.29683	1,173.800	7.81	0.29	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,190.70000	2.19070	0.00000	2,380.19000	2.38019	2,190.700	7.69	0.46	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,881.55000	2.88155	0.00000	3,103.22000	3.10322	2,881.550	7.83	0.54	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,570.60000	1.57060	0.00000	1,451.31000	1.45131	1,570.600	8.28	(0.33)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,447.36000	1.44736	0.00000	1,336.28000	1.33628	1,447.360	8.38	(0.31)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	891.23000	0.89123	0.00000	820.41000	0.82041	891.230	9.12	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.36791	104.57862	0.00000	8.29855	104.97863		7.58	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.37806	106.68698	0.00000	8.30552	107.09510		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		8.57037	99.79180	0.00000	8.51476	100.17088		10.67	0.00	628,388,964.60	6,297	248,279.00
R2037	On 06/08/2026	Bond Future	9.30	Put	266.03000	0.26603	0.00000	230.94000	0.23094	266.030	11.79	(0.12)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,284.13000	9.28413	0.00000	9,657.43000	9.65743	9,284.130	13.56	0.98	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	9.12000	0.00912	0.00000	8.09000	0.00809	9.120	15.21	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.92000	0.00092	0.00000	0.82000	0.00082	0.920	15.33	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.60306	101.64228	0.00000	8.54538	102.02870		9.92	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,317.76000	6.31776	0.00000	6,636.80000	6.63680	6,317.760	11.12	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	318.36000	0.31836	0.00000	291.31000	0.29131	318.360	12.67	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	155.49000	0.15549	0.00000	142.36000	0.14236	155.490	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		8.64211	99.26981	0.00000	8.58225	99.66323		9.64	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,379.62000	2.37962	0.00000	2,564.97000	2.56497	2,379.620	9.46	0.44	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,527.21000	1.52721	0.00000	1,424.26000	1.42426	1,527.210	10.44	(0.28)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	955.60000	0.95560	0.00000	889.44000	0.88944	955.600	11.33	(0.19)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.66909	101.22987	0.00000	8.60690	101.63124		9.19	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.69462	99.01039	0.00000	8.62993	99.41990		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		8.69115	119.74719	0.00000	8.62024	120.31694		10.36	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.73064	116.48411	0.00000	8.65707	117.06475		10.11	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.77657	118.64422	0.00000	8.70022	119.23548		9.33	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.80587	115.50062	0.00000	8.72659	116.10373		9.19	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.83276	117.82942	0.00000	8.75040	118.44476		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		8.78627	111.80446	0.00000	8.73073	112.24847		11.37	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.82644	108.89836	0.00000	8.76893	109.35090		11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.87268	110.91780	0.00000	8.81314	111.37852		10.34	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.90338	108.12610	0.00000	8.84169	108.59610		10.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,202.19000	4.20219	0.00000	4,461.71000	4.46171	4,202.190	10.04	0.53	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,143.79000	2.14379	0.00000	2,016.13000	2.01613	2,143.790	10.93	(0.29)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.93191	110.30615	0.00000	8.86797	110.78572		9.77	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,035.69000	4.03569	0.00000	4,280.18000	4.28018	4,035.690	9.46	0.49	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,329.55000	4.32955	0.00000	4,584.40000	4.58440	4,329.550	9.50	0.51	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,789.10000	2.78910	0.00000	2,637.28000	2.63728	2,789.100	10.12	(0.33)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,499.48000	2.49948	0.00000	2,361.78000	2.36178	2,499.480	10.33	(0.30)	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		8.86251	101.35641	0.00000	8.80705	101.79214		12.31	0.00	424,176,575.85	4,185	84,385.00
R2040	On 06/08/2026	Bond Future	9.20	Put	842.07000	0.84207	0.00000	741.69000	0.74169	842.070	12.71	(0.28)	(33,623,410.39)	13,500	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.90035	103.23596	0.00000	8.84306	103.68001		11.88	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,214.66000	8.21466	0.00000	8,592.32000	8.59232	8,214.660	13.30	0.83	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	340.20000	0.34020	0.00000	312.45000	0.31245	340.200	15.00	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	175.45000	0.17545	0.00000	161.36000	0.16136	175.450	16.23	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.94420	100.64255	0.00000	8.88498	101.09468		11.58	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,966.14000	2.96614	0.00000	3,186.98000	3.18698	2,966.140	11.08	0.46	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,751.02000	1.75102	0.00000	1,637.62000	1.63762	1,751.020	12.35	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,122.99000	1.12299	0.00000	1,048.89000	1.04889	1,122.990	13.42	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.97758	102.62978	0.00000	8.91632	103.09109		10.77	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.01020	100.18800	0.00000	8.94679	100.65859		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		8.99734	113.05229	0.00000	8.93173	113.63698		12.90	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.04012	110.04320	0.00000	8.97237	110.63906		12.57	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.08848	112.08381	0.00000	9.01852	112.69059		11.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.12285	109.18903	0.00000	9.05058	109.80805		11.49	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.15538	111.39063	0.00000	9.08073	112.02212		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		9.00148	98.08588	0.00000	8.95627	98.47493		14.35	0.00	0.00	0	51,886.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,997.73000	1.99773	0.00000	1,832.98000	1.83298	1,997.730	13.89	(0.49)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,155.82000	1.15582	0.00000	1,050.76000	1.05076	1,155.820	14.35	(0.33)	0.00	0	7,000.00

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 06/08/2026	Bond Future	9.75	Put	363.30000	0.36330	0.00000	328.08000	0.32808	363.300	15.74	(0.13)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.03863	99.90471	0.00000	8.99206	100.30134		13.39	0.00	189,818,949.00	1,900	92,161.00
R2044	On 04/02/2027	Bond Future	0.00		9.08105	97.37478	0.00000	9.03309	97.77852		13.13	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.11416	99.29748	0.00000	9.06473	99.70941		12.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.14662	96.91384	0.00000	9.09565	97.33409		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		8.95218	101.99794	0.00000	8.89676	102.51750		15.00	0.00	0.00	0	255,013.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,938.76000	1.93876	0.00000	1,732.92000	1.73292	1,938.760	14.48	(0.46)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,244.51000	1.24451	0.00000	1,101.38000	1.10138	1,244.510	14.90	(0.33)	(295,086.00)	100	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	197.11000	0.19711	0.00000	172.39000	0.17239	197.110	17.35	(0.07)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.98819	99.45042	0.00000	8.93121	99.97986		14.65	0.00	0.00	0	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		9.02934	101.29489	0.00000	8.97073	101.83400		13.74	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.05529	98.85163	0.00000	8.99506	99.40150		13.45	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.07965	100.84459	0.00000	9.01773	101.40557		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		8.87100	132.20027	0.00000	8.82573	132.76947		14.98	0.00	132,200,270.00	1,000	59,667.00
R2053	On 06/08/2026	Bond Future	8.10	Call	312.13000	0.31213	0.00000	382.80000	0.38280	312.130	15.17	0.09	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,532.06000	4.53206	0.00000	4,942.59000	4.94259	4,532.060	15.22	0.66	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,716.34000	1.71634	0.00000	1,557.67000	1.55767	1,716.340	15.22	(0.34)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	534.27000	0.53427	0.00000	481.15000	0.48115	534.270	16.69	(0.13)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.90312	128.78991	0.00000	8.85659	129.37001		14.70	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.93934	131.17823	0.00000	8.89153	131.76888		14.25	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.96362	127.90367	0.00000	8.91449	128.50623		13.95	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.98597	130.48252	0.00000	8.93549	131.09735		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		8.45150	87.96091	0.00000	8.39073	88.32007		10.76	0.00	0.00	0	38,037.00
R209	On 05/11/2026	Bond Future	0.00		8.48248	86.44035	0.00000	8.41943	86.80651		10.32	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.51952	88.04352	0.00000	8.45412	88.41628		9.58	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,458.38000	1.45838	0.00000	1,597.18000	1.59718	1,458.380	9.30	0.35	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,669.58000	1.66958	0.00000	1,550.11000	1.55011	1,669.580	9.89	(0.34)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.53951	86.62854	0.00000	8.47158	87.00883		9.19	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,163.86000	2.16386	0.00000	2,334.84000	2.33484	2,163.860	8.88	0.43	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,484.94000	1.48494	0.00000	1,385.23000	1.38523	1,484.940	9.97	(0.28)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.55660	88.37501	0.00000	8.48600	88.76303		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		268.63981	268.63981	0.00000	268.66451	268.66451		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.10373	270.10373	0.00000	270.12962	270.12962		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.17768	275.17768	0.00000	275.20357	275.20357		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.00403	277.00403	0.00000	277.03084	277.03084		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.64783	282.64783	0.00000	282.67528	282.67528		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		7.93934	99.60182	0.00000	7.85686	99.90576		5.35	0.00	3,685,267.34	37	56,384.00
R213	On 05/11/2026	Bond Future	0.00		7.96509	97.89753	0.00000	7.87699	98.20739		5.27	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.00267	99.71332	0.00000	7.90822	100.02877		4.73	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
R213	On 06/05/2027	Bond Future	0.00		8.00032	98.12711	0.00000	7.89877	98.44899		4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,786.29000	1.78629	0.00000	1,970.66000	1.97066	1,786.290	4.29	0.55	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	544.04000	0.54404	0.00000	484.92000	0.48492	544.040	5.20	(0.20)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.98866	100.10531	0.00000	7.87893	100.43371		3.93	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,556.29000	1.55629	0.00000	1,726.66000	1.72666	1,556.290	3.80	0.50	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,010.42000	1.01042	0.00000	906.09000	0.90609	1,010.420	4.15	(0.34)	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		8.90361	83.51136	0.00000	8.84817	83.89799		13.24	0.00	835,113.60	10	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.94207	81.76235	0.00000	8.88494	82.15644		13.33	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		8.98634	83.27885	0.00000	8.92747	83.68003		12.46	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.01405	81.62230	0.00000	8.95340	82.03152		12.12	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.04010	83.26780	0.00000	8.97757	83.68537		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 :												1,430,047,159.12		27,837	1,706,788.00
Grand Total:												1,430,047,159.12		27,837	1,706,788.00