

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2026

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		1,298.66100		1,298.66100	0.00000	1,299.86500	1,299.86500		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.79500		1,322.79500	0.00000	1,324.22200	1,324.22200		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,348.16000		1,348.16000	0.00000	1,348.78900	1,348.78900		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,374.04300		1,374.04300	0.00000	1,375.39400	1,375.39400		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.75300		1,399.75300	0.00000	1,402.83300	1,402.83300		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,699.85900		1,699.85900	0.00000	1,704.21200	1,704.21200		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,731.44900		1,731.44900	0.00000	1,736.14600	1,736.14600		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,764.65000		1,764.65000	0.00000	1,768.35500	1,768.35500		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,798.52900		1,798.52900	0.00000	1,803.23600	1,803.23600		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,832.18200		1,832.18200	0.00000	1,839.21000	1,839.21000		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.52400		1,433.52400	0.00000	1,437.54400	1,437.54400		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,460.16400		1,460.16400	0.00000	1,464.48100	1,464.48100		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,488.16300		1,488.16300	0.00000	1,491.65000	1,491.65000		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,516.73400		1,516.73400	0.00000	1,521.07300	1,521.07300		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,545.11400		1,545.11400	0.00000	1,551.41800	1,551.41800		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.79743		96.30534	0.00000	8.76164	96.48357		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.85310		94.30598	0.00000	8.81261	94.50205		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.90524		96.13696	0.00000	8.87545	96.27696		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.95663		94.20837	0.00000	8.91410	94.40237		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.02164		96.00756	0.00000	8.94954	96.32613		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		9.36041		95.50160	0.00000	9.30981	95.89368		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.41176		93.01648	0.00000	9.35764	93.43053		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.45905		94.82269	0.00000	9.41111	95.18487		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.50866		92.39976	0.00000	9.45231	92.82018		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.56567		94.16312	0.00000	9.49118	94.71198		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		1,406.80000		1,406.80000	0.00000	1,410.82700	1,410.82700		0.00		0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,432.94300		1,432.94300	0.00000	1,437.26300	1,437.26300		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,460.42000		1,460.42000	0.00000	1,463.92700	1,463.92700		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,488.45900		1,488.45900	0.00000	1,492.80400	1,492.80400		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,516.31000		1,516.31000	0.00000	1,522.58500	1,522.58500		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		151.28998		151.28998	0.00000	151.24126	151.24126		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.60464		152.60464	0.00000	152.57818	152.57818		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.56698		155.56698	0.00000	155.44448	155.44448		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.05052		157.05052	0.00000	157.00768	157.00768		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.05373		160.05373	0.00000	160.20651	160.20651		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		117.04161		117.04161	0.00000	117.08309	117.08309		2.62		0.00	3,511,248.30	30	5,856.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.22191		119.22191	0.00000	119.28218	119.28218		2.35	0.00	0.00	0		7,356.00
I2031	On 04/02/2027	Bond Future	0.00		119.03121		119.03121	0.00000	119.01810	119.01810		2.21	0.00	0.00	0		0.00
I2031	On 06/05/2027	Bond Future	0.00		121.34309		121.34309	0.00000	121.39370	121.39370		2.00	0.00	0.00	0		0.00
I2031	On 05/08/2027	Bond Future	0.00		121.09758		121.09758	0.00000	121.30152	121.30152		1.90	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		148.11349		148.11349	0.00000	148.37547	148.37547		0.00	0.00	11,997,192.69	81		22,216.00
I2033	On 05/11/2026	Bond Future	0.00		149.26557		149.26557	0.00000	149.55504	149.55504		0.00	0.00	0.00	0		0.00
I2033	On 04/02/2027	Bond Future	0.00		152.16303		152.16303	0.00000	152.36458	152.36458		0.00	0.00	0.00	0		0.00
I2033	On 06/05/2027	Bond Future	0.00		153.47484		153.47484	0.00000	153.76071	153.76071		0.00	0.00	0.00	0		0.00
I2033	On 05/08/2027	Bond Future	0.00		156.40985		156.40985	0.00000	156.89337	156.89337		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		163.22834		163.22834	0.00000	163.54105	163.54105		0.00	0.00	0.00	0		4,204.00
I2038	On 05/11/2026	Bond Future	0.00		166.26893		166.26893	0.00000	166.61275	166.61275		0.00	0.00	0.00	0		1,467.00
I2038	On 04/02/2027	Bond Future	0.00		167.22217		167.22217	0.00000	167.46852	167.46852		0.00	0.00	0.00	0		0.00
I2038	On 06/05/2027	Bond Future	0.00		170.47026		170.47026	0.00000	170.81068	170.81068		0.00	0.00	0.00	0		0.00
I2038	On 05/08/2027	Bond Future	0.00		171.40099		171.40099	0.00000	171.96144	171.96144		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		125.21220		125.21220	0.00000	125.20253	125.20253		7.81	0.00	0.00	0		3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.54467		127.54467	0.00000	127.55416	127.55416		7.37	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		127.06976		127.06976	0.00000	126.99962	126.99962		7.16	0.00	0.00	0		0.00
I2043	On 06/05/2027	Bond Future	0.00		129.53780		129.53780	0.00000	129.53471	129.53471		6.73	0.00	0.00	0		0.00
I2043	On 05/08/2027	Bond Future	0.00		128.99222		128.99222	0.00000	129.15181	129.15181		6.61	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		147.12148		147.12148	0.00000	146.67927	146.67927		0.00	0.00	0.00	0		18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.49972		147.49972	0.00000	147.07158	147.07158		0.00	0.00	0.00	0		0.00
I2046	On 04/02/2027	Bond Future	0.00		150.36303		150.36303	0.00000	149.83433	149.83433		0.00	0.00	0.00	0		0.00
I2046	On 06/05/2027	Bond Future	0.00		150.86657		150.86657	0.00000	150.40681	150.40681		0.00	0.00	0.00	0		0.00
I2046	On 05/08/2027	Bond Future	0.00		153.75073		153.75073	0.00000	153.47139	153.47139		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		148.82233		148.82233	0.00000	148.81101	148.81101		0.00	0.00	0.00	0		18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.59431		151.59431	0.00000	151.60566	151.60566		0.00	0.00	0.00	0		0.00
I2050	On 04/02/2027	Bond Future	0.00		152.00550		152.00550	0.00000	151.92277	151.92277		0.00	0.00	0.00	0		0.00
I2050	On 06/05/2027	Bond Future	0.00		154.95777		154.95777	0.00000	154.95473	154.95473		0.00	0.00	0.00	0		0.00
I2050	On 05/08/2027	Bond Future	0.00		155.32789		155.32789	0.00000	155.51784	155.51784		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		135.97989		135.97989	0.00000	135.97020	135.97020		11.23	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		138.51309		138.51309	0.00000	138.52396	138.52396		10.65	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		138.25108		138.25108	0.00000	138.17568	138.17568		10.36	0.00	0.00	0		0.00
I2058	On 06/05/2027	Bond Future	0.00		140.93614		140.93614	0.00000	140.93357	140.93357		9.79	0.00	0.00	0		0.00
I2058	On 05/08/2027	Bond Future	0.00		140.60859		140.60859	0.00000	140.78288	140.78288		9.62	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		457.42600		457.42600	0.00000	457.39800	457.39800		0.00	0.00	0.00	0		250.00
IGOV	On 05/11/2026	Index Future	0.00		466.03900		466.03900	0.00000	466.08000	466.08000		0.00	0.00	0.00	0		8.00
IGOV	On 04/02/2027	Index Future	0.00		475.08500		475.08500	0.00000	474.83700	474.83700		0.00	0.00	0.00	0		0.00
IGOV	On 06/05/2027	Index Future	0.00		484.31300		484.31300	0.00000	484.31000	484.31000		0.00	0.00	0.00	0		0.00
IGOV	On 05/08/2027	Index Future	0.00		493.48100		493.48100	0.00000	494.07700	494.07700		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	8.40000			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		7.18695	100.89743	0.00000	7.17747	100.90077			0.35	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.47711	102.75241	0.00000	6.31195	102.77134			0.12	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		7.56377	104.41630	0.00000	7.52877	104.45816			1.41	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56762	105.69882	0.00000	7.50927	105.75960			1.21	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.50754	103.87835	0.00000	7.51043	103.87593			1.01	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.40377	105.87232	0.00000	7.31344	105.92658			0.68	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.23848	102.56510	0.00000	6.71762	102.75371			0.46	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		303.29108	303.29108	0.00000	303.07304	303.07304			0.00	0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.94054	308.94054	0.00000	308.76481	308.76481			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		309.34283	309.34283	0.00000	308.97214	308.97214			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.35159	315.35159	0.00000	315.13810	315.13810			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.65164	315.65164	0.00000	315.82643	315.82643			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		7.83481	100.74942	0.00000	7.81344	100.81346			4.25	0.00	60,449,652.00		600	153,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	49.87000	0.04987	0.00000	71.79000	0.07179	49.870	3.67	0.08	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	404.90000	0.40490	0.00000	448.55000	0.44855	404.900	3.92	0.40	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	348.71000	0.34871	0.00000	335.35000	0.33535	348.710	4.33	(0.33)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.85579	102.60202	0.00000	7.82703	102.68283			3.74	0.00	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		7.85931	100.56215	0.00000	7.85243	100.58014			3.69	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.87482	102.49242	0.00000	7.84441	102.56593			3.26	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.91648	100.41890	0.00000	7.82370	100.62398			2.96	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		8.08750	103.72824	0.00000	8.06153	103.84457			6.54	0.00	0.00	0.00	0	147,308.00
R2032	On 05/11/2026	Bond Future	0.00		8.11939	101.47590	0.00000	8.08828	101.61013			6.49	0.00	0.00	0.00	0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.14178	103.42237	0.00000	8.12438	103.49451			5.89	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.16499	101.24694	0.00000	8.13260	101.37579			5.62	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.20345	103.15801	0.00000	8.13468	103.41971			5.14	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		8.16771		112.88453	0.00000	8.14187	113.02257			7.36	0.00	1,354,614.36	12	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.20074		109.91827	0.00000	8.17024	110.07600			7.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.22523		112.02674	0.00000	8.20711	112.11730			6.40	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.25057		109.13386	0.00000	8.21900	109.28621			6.20	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.28955		111.19334	0.00000	8.22582	111.48966			5.73	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		8.32114		107.31231	0.00000	8.28526	107.53377			9.21	0.00	235,013,958.90	2,190	90,570.00
R2035	On 06/08/2026	Bond Future	7.70	Call	161.15000		0.16115	0.00000	256.81000	0.25681	161.150		7.95	0.11	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	426.06000		0.42606	0.00000	552.13000	0.55213	426.060		8.04	0.24	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,201.78000		1.20178	0.00000	1,368.60000	1.36860	1,201.780		8.34	0.48	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,249.98000		1.24998	0.00000	1,198.59000	1.19859	1,249.980		8.43	(0.48)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,887.21000		2.88721	0.00000	3,074.49000	3.07449	2,887.210		9.13	0.75	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,271.02000		3.27102	0.00000	3,461.65000	3.46165	3,271.020		9.30	0.79	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,019.79000		5.01979	0.00000	5,224.03000	5.22403	5,019.790		10.03	0.90	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	152.39000		0.15239	0.00000	137.73000	0.13773	152.390		10.20	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,501.74000		5.50174	0.00000	5,708.79000	5.70879	5,501.740		10.23	0.92	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	96.84000		0.09684	0.00000	86.89000	0.08689	96.840		10.59	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	53.09000		0.05309	0.00000	47.08000	0.04708	53.090		11.10	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	43.52000		0.04352	0.00000	38.42000	0.03842	43.520		11.27	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	42.46000		0.04246	0.00000	37.46000	0.03746	42.460		11.29	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	12.05000		0.01205	0.00000	13.51000	0.01351	12.050		11.76	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	9.04000		0.00904	0.00000	10.85000	0.01085	9.040		11.85	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.35583		104.78381	0.00000	8.31577	105.02539			8.80	0.00	45,057,038.30	430	28,241.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,084.65000		1.08465	0.00000	1,263.96000	1.26396	1,084.650		7.87	0.33	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,821.57000		1.82157	0.00000	1,762.10000	1.76210	1,821.570		8.35	(0.44)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,817.85000		3.81785	0.00000	4,002.09000	4.00209	3,817.850		8.89	0.69	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	954.07000		0.95407	0.00000	901.13000	0.90113	954.070		9.19	(0.26)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	627.97000		0.62797	0.00000	588.85000	0.58885	627.970		9.78	(0.18)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	335.29000		0.33529	0.00000	315.01000	0.31501	335.290		10.64	(0.10)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.38454		106.79351	0.00000	8.35398	106.97329			8.12	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	958.93000		0.95893	0.00000	1,173.80000	1.17380	958.930		7.25	0.26	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,024.22000		2.02422	0.00000	2,190.70000	2.19070	2,024.220		7.45	0.44	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,732.29000		2.73229	0.00000	2,881.55000	2.88155	2,732.290		7.69	0.53	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,622.96000		1.62296	0.00000	1,570.60000	1.57060	1,622.960		8.27	(0.34)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,501.35000		1.50135	0.00000	1,447.36000	1.44736	1,501.350		8.39	(0.32)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	936.10000		0.93610	0.00000	891.23000	0.89123	936.100		9.17	(0.21)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.40972		104.33845	0.00000	8.36791	104.57862			7.92	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.44568		106.30839	0.00000	8.37806	106.68698			7.41	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		8.61618		99.48096	0.00000	8.57037	99.79180			11.08	0.00	78,390,996.48	788	248,887.00
R2037	On 06/08/2026	Bond Future	9.30	Put	301.13000		0.30113	0.00000	266.03000	0.26603	301.130		11.85	(0.14)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,981.06000		8.98106	0.00000	9,284.13000	9.28413	8,981.060		13.69	0.97	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	6.98000		0.00698	0.00000	9.12000	0.00912	6.980		14.63	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.78000		0.00078	0.00000	0.92000	0.00092	0.780		15.05	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.65286		101.31025	0.00000	8.60306	101.64228			10.23	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,056.68000		6.05668	0.00000	6,317.76000	6.31776	6,056.680		11.17	0.79	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	333.93000		0.33393	0.00000	318.36000	0.31836	333.930		12.59	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	142.88000		0.14288	0.00000	155.49000	0.15549	142.880		13.31	(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		8.68408		98.99520	0.00000	8.64211	99.26981		9.91	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,149.96000		2.14996	0.00000	2,379.62000	2.37962	2,149.960	9.13	0.43	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,613.84000		1.61384	0.00000	1,527.21000	1.52721	1,613.840	10.49	(0.30)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,027.24000		1.02724	0.00000	955.60000	0.95560	1,027.240	11.45	(0.20)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.72117		100.89538	0.00000	8.66909	101.22987		9.34	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.76922		98.54089	0.00000	8.69462	99.01039		9.52	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		8.74204		119.34068	0.00000	8.69115	119.74719		10.61	0.00	0.00		0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.78573		116.05195	0.00000	8.73064	116.48411		10.30	0.00	0.00		0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.82412		118.27809	0.00000	8.77657	118.64422		9.23	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.86363		115.06395	0.00000	8.80587	115.50062		8.96	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.91288		117.23514	0.00000	8.83276	117.82942		8.45	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		8.83707		111.40057	0.00000	8.78627	111.80446		11.83	0.00	0.00		0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.88119		108.46998	0.00000	8.82644	108.89836		11.44	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.92038		110.55066	0.00000	8.87268	110.91780		10.65	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.96062		107.69254	0.00000	8.90338	108.12610		10.54	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,983.22000		3.98322	0.00000	4,202.19000	4.20219	3,983.220	10.08	0.51	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,369.01000		2.36901	0.00000	2,143.79000	2.14379	2,369.010	11.22	(0.31)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.00995		109.72481	0.00000	8.93191	110.30615		9.96	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,738.63000		3.73863	0.00000	4,035.69000	4.03569	3,738.630	9.43	0.47	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,042.13000		4.04213	0.00000	4,329.55000	4.32955	4,042.130	9.52	0.49	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,099.29000		3.09929	0.00000	2,789.10000	2.78910	3,099.290	10.39	(0.36)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,803.06000		2.80306	0.00000	2,499.48000	2.49948	2,803.060	10.64	(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		8.91832		100.92058	0.00000	8.86251	101.35641		12.72	0.00	2,158,186,603.30		21,385	83,835.00
R2040	On 06/08/2026	Bond Future	9.20	Put	938.30000		0.93830	0.00000	842.07000	0.84207	938.300	12.59	(0.31)	0.00		0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.96002		102.77637	0.00000	8.90035	103.23596		11.82	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,844.23000		7.84423	0.00000	8,214.66000	8.21466	7,844.230	13.39	0.81	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	357.71000		0.35771	0.00000	340.20000	0.34020	357.710	14.85	(0.08)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	162.75000		0.16275	0.00000	175.45000	0.17545	162.750	15.72	(0.04)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.99738		100.23894	0.00000	8.94420	100.64255		11.53	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,672.71000		2.67271	0.00000	2,966.14000	2.96614	2,672.710	10.75	0.44	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,877.06000		1.87706	0.00000	1,751.02000	1.75102	1,877.060	12.42	(0.29)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,219.41000		1.21941	0.00000	1,122.99000	1.12299	1,219.410	13.54	(0.19)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.03997		102.16297	0.00000	8.97758	102.62978		10.94	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.09251		99.58170	0.00000	9.01020	100.18800		11.23	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		9.04294		112.64862	0.00000	8.99734	113.05229		12.74	0.00	0.00		0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.08914		109.61502	0.00000	9.04012	110.04320		13.04	0.00	0.00		0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.13097		111.71770	0.00000	9.08848	112.08381		12.16	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.17379		108.75579	0.00000	9.12285	109.18903		12.06	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.22481		110.80808	0.00000	9.15538	111.39063		11.43	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		9.05718		97.60971	0.00000	9.00148	98.08588		14.18	0.00	92,631,614.79		949	52,242.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,163.93000		2.16393	0.00000	1,997.73000	1.99773	2,163.930	13.49	(0.53)	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	9.25	Put	1,279.10	0000	1.27910	0.00000	1,155.82	0000	1.15582	1,279.100	14.18	(0.36)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	423.30	0000	0.42330	0.00000	363.30	0000	0.36330	423.300	15.85	(0.14)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.09775		99.40463	0.00000	9.03863		99.90471		13.92	0.00	190,459,271.08	1,916	92,282.00
R2044	On 04/02/2027	Bond Future	0.00		9.13449		96.92783	0.00000	9.08105		97.37478		13.61	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.17570		98.78824	0.00000	9.11416		99.29748		12.92	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.22552		96.26860	0.00000	9.14662		96.91384		12.83	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		8.99772		101.57423	0.00000	8.95218		101.99794		14.92	0.00	0.00	0	255,013.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,071.14	0000	2.07114	0.00000	1,938.76	0000	1.93876	2,071.140	14.17	(0.49)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,351.72	0000	1.35172	0.00000	1,244.51	0000	1.24451	1,351.720	14.77	(0.36)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	229.70	0000	0.22970	0.00000	197.11	0000	0.19711	229.700	17.57	(0.08)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.03666		99.00358	0.00000	8.98819		99.45042		14.60	0.00	0.00	0	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		9.07233		100.90242	0.00000	9.02934		101.29489		14.33	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.10541		98.39775	0.00000	9.05529		98.85163		14.25	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.14530		100.25531	0.00000	9.07965		100.84459		13.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		8.93178		131.44266	0.00000	8.87100		132.20027		15.58	0.00	43,113,192.48	328	59,339.00
R2053	On 06/08/2026	Bond Future	8.10	Call	174.57	0000	0.17457	0.00000	312.13	0000	0.31213	174.570	14.17	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,992.93	0000	3.99293	0.00000	4,532.06	0000	4.53206	3,992.930	15.09	0.62	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,934.82	0000	1.93482	0.00000	1,716.34	0000	1.71634	1,934.820	15.09	(0.38)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	638.44	0000	0.63844	0.00000	534.27	0000	0.53427	638.440	16.85	(0.15)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.96718		127.99839	0.00000	8.90312		128.78991		15.23	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.99850		130.45366	0.00000	8.93934		131.17823		14.31	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.03018		127.09489	0.00000	8.96362		127.90367		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.06805		129.49334	0.00000	8.98597		130.48252		13.64	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.48718		87.75092	0.00000	8.45150		87.96091		10.67	0.00	0.00	0	38,037.00
R209	On 05/11/2026	Bond Future	0.00		8.52176		86.21323	0.00000	8.48248		86.44035		10.23	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.55065		87.86681	0.00000	8.51952		88.04352		9.96	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,245.76	0000	1.24576	0.00000	1,458.38	0000	1.45838	1,245.760	8.72	0.33	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,725.26	0000	1.72526	0.00000	1,669.58	0000	1.66958	1,725.260	9.89	(0.35)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.58025		86.40147	0.00000	8.53951		86.62854		9.67	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,025.91	0000	2.02591	0.00000	2,163.86	0000	2.16386	2,025.910	8.76	0.41	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,611.16	0000	1.61116	0.00000	1,484.94	0000	1.48494	1,611.160	10.21	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.61921		88.03271	0.00000	8.55660		88.37501		9.08	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	0000	93.75000	0.00000	6.25	0000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		268.67	612	268.67612	0.00000	268.63	981	268.63981		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.09	959	270.09959	0.00000	270.10	373	270.10373		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.34	290	275.34290	0.00000	275.17	768	275.17768		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.02	701	277.02701	0.00000	277.00	403	277.00403		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.32	370	282.32370	0.00000	282.64	783	282.64783		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.96	558	99.50537	0.00000	7.93	934	99.60182		5.61	0.00	0.00	0	56,384.00
R213	On 05/11/2026	Bond Future	0.00		7.99	737	97.78430	0.00000	7.96	509	97.89753		5.19	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 04/02/2027	Bond Future	0.00		8.01876	99.65970	0.00000	8.00267	99.71332			4.70	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.03435	98.01954	0.00000	8.00032	98.12711			4.42	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,738.49000	1.73849	0.00000	1,786.29000	1.78629	1,738.490		4.32	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	589.94000	0.58994	0.00000	544.04000	0.54404	589.940		5.30	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.06735	99.87064	0.00000	7.98866	100.10531			4.18	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,445.15000	1.44515	0.00000	1,556.29000	1.55629	1,445.150		3.81	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,126.62000	1.12662	0.00000	1,010.42000	1.01042	1,126.620		4.24	(0.36)	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		8.95429	83.16017	0.00000	8.90361	83.51136			13.64	0.00	48,898,179.96	588	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.99608	81.39223	0.00000	8.94207	81.76235			13.24	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		9.03441	82.95330	0.00000	8.98634	83.27885			12.40	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.07017	81.24618	0.00000	9.01405	81.62230			12.79	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.11367	82.78028	0.00000	9.04010	83.26780			12.14	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 :												2,969,063,562.64			29,297	1,709,126.00
Grand Total:												2,969,063,562.64			29,297	1,709,126.00