

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2026

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		1,298.81400		1,298.81400	0.00000	1,300.85900	1,300.85900		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.92200		1,322.92200	0.00000	1,325.02500	1,325.02500		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,348.27200		1,348.27200	0.00000	1,350.42700	1,350.42700		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,374.15200		1,374.15200	0.00000	1,376.35500	1,376.35500		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.92100		1,399.92100	0.00000	1,402.11800	1,402.11800		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,698.01100		1,698.01100	0.00000	1,702.91700	1,702.91700		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,729.52800		1,729.52800	0.00000	1,734.55200	1,734.55200		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,762.66900		1,762.66900	0.00000	1,767.80500	1,767.80500		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,796.50400		1,796.50400	0.00000	1,801.74700	1,801.74700		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,830.19400		1,830.19400	0.00000	1,835.47200	1,835.47200		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,434.19600		1,434.19600	0.00000	1,436.93000	1,436.93000		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,460.81700		1,460.81700	0.00000	1,463.62400	1,463.62400		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,488.80900		1,488.80900	0.00000	1,491.68300	1,491.68300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,517.38700		1,517.38700	0.00000	1,520.32400	1,520.32400		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,545.84300		1,545.84300	0.00000	1,548.78100	1,548.78100		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.81668		96.20966	0.00000	8.77113	96.43627		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.87362		94.20681	0.00000	8.82559	94.43914		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.92699		96.03491	0.00000	8.87639	96.27254		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.97957		94.10394	0.00000	8.92630	94.34667		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.04494		95.90489	0.00000	8.98965	96.14874		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		9.35415		95.54997	0.00000	9.32927	95.74261		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.40552		93.06408	0.00000	9.37966	93.26174		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.45273		94.87031	0.00000	9.42594	95.07261		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.50219		92.44789	0.00000	9.47446	92.65459		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.55848		94.21589	0.00000	9.53032	94.42300		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		1,407.56600		1,407.56600	0.00000	1,410.27900	1,410.27900		0.00		0.00	14,075,660.00	1	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,433.69300		1,433.69300	0.00000	1,436.47800	1,436.47800		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,461.16500		1,461.16500	0.00000	1,464.01700	1,464.01700		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,489.21200		1,489.21200	0.00000	1,492.12600	1,492.12600		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,517.13900		1,517.13900	0.00000	1,520.05500	1,520.05500		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		151.23491		151.23491	0.00000	151.24290	151.24290		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.54592		152.54592	0.00000	152.55637	152.55637		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.50556		155.50556	0.00000	155.51755	155.51755		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.98747		156.98747	0.00000	157.00037	157.00037		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.99552		159.99552	0.00000	160.00301	160.00301		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.81881		116.81881	0.00000	117.05262	117.05262		2.62		0.00	0.00	0	5,856.00

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		118.99287		118.99287	0.00000	119.23284	119.23284		2.35	0.00	0.00		0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		118.79675		118.79675	0.00000	119.04237	119.04237		2.21	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.10361		121.10361	0.00000	121.35453	121.35453		2.00	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.85892		120.85892	0.00000	121.10982	121.10982		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		148.05130		148.05130	0.00000	148.12819	148.12819		0.00	0.00	4,737,641.60		32	22,216.00
I2033	On 05/11/2026	Bond Future	0.00		149.19962		149.19962	0.00000	149.28024	149.28024		0.00	0.00	0.00		0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.09431		152.09431	0.00000	152.17776	152.17776		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.40427		153.40427	0.00000	153.49013	153.49013		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.34384		156.34384	0.00000	156.42570	156.42570		0.00	0.00	0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		162.93753		162.93753	0.00000	162.92141	162.92141		0.00	0.00	0.00		0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.96992		165.96992	0.00000	165.95593	165.95593		0.00	0.00	0.00		0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.91574		166.91574	0.00000	166.90297	166.90297		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.15711		170.15711	0.00000	170.14490	170.14490		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.08924		171.08924	0.00000	171.07019	171.07019		0.00	0.00	12,660,603.76		74	37.00
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		125.23809		125.23809	0.00000	125.22557	125.22557		7.81	0.00	0.00		0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.56895		127.56895	0.00000	127.55808	127.55808		7.37	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.09337		127.09337	0.00000	127.08343	127.08343		7.16	0.00	0.00		0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.56137		129.56137	0.00000	129.55172	129.55172		6.73	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.02214		129.02214	0.00000	129.00706	129.00706		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		146.61182		146.61182	0.00000	146.81299	146.81299		0.00	0.00	0.00		0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.97809		146.97809	0.00000	147.18510	147.18510		0.00	0.00	0.00		0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.82969		149.82969	0.00000	150.04227	150.04227		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.32267		150.32267	0.00000	150.53976	150.53976		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		153.20215		153.20215	0.00000	153.41798	153.41798		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		148.47175		148.47175	0.00000	149.09207	149.09207		0.00	0.00	0.00		0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.23476		151.23476	0.00000	151.86872	151.86872		0.00	0.00	0.00		0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.63753		151.63753	0.00000	152.28496	152.28496		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.58221		154.58221	0.00000	155.24319	155.24319		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.95190		154.95190	0.00000	155.61929	155.61929		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		135.89001		135.89001	0.00000	135.99372	135.99372		11.23	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.41903		138.41903	0.00000	138.52677	138.52677		10.65	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.15401		138.15401	0.00000	138.26502	138.26502		10.36	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.83684		140.83684	0.00000	140.95055	140.95055		9.79	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.51367		140.51367	0.00000	140.62411	140.62411		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		456.82100		456.82100	0.00000	457.27100	457.27100		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.41200		465.41200	0.00000	465.87700	465.87700		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.44000		474.44000	0.00000	474.91800	474.91800		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.65500		483.65500	0.00000	484.14500	484.14500		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.83000		492.83000	0.00000	493.31200	493.31200		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		7.23148		100.88171	0.00000	7.18801	100.89705			0.35	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.63248		102.73461	0.00000	6.48241	102.75180			0.12	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		7.59623		104.37750	0.00000	7.56322	104.41696			1.41	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.60948		105.65525	0.00000	7.56714	105.69932			1.21	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.56343		103.83148	0.00000	7.50711	103.87871			1.01	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.48415		105.82409	0.00000	7.40309	105.87273			0.68	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.36312		102.52006	0.00000	7.23666	102.56575			0.46	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		302.95765		302.95765	0.00000	302.73319	302.73319			0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.59547		308.59547	0.00000	308.37143	308.37143			0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.98888		308.98888	0.00000	308.76259	308.76259			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.98926		314.98926	0.00000	314.76005	314.76005			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.29603		315.29603	0.00000	315.05019	315.05019			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		7.83913		100.73648	0.00000	7.79769	100.86068			4.25	0.00	5,339,033.44	53	153,264.00
R2030	On 06/08/2026	Bond Future	7.21	Call	40.64000		0.04064	0.00000	52.69000	0.05269	40.640	3.67		0.07	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	376.27000		0.37627	0.00000	433.17000	0.43317	376.270	3.92		0.39	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	328.62000		0.32862	0.00000	295.61000	0.29561	328.620	4.33		(0.33)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.86112		102.58705	0.00000	7.81556	102.71509			3.74	0.00	512,935,250.00	5,000	15,000.00
R2030	On 04/02/2027	Bond Future	0.00		7.86556		100.54582	0.00000	7.81532	100.67723			3.69	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.88189		102.47534	0.00000	7.82629	102.60976			3.26	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.92255		100.40551	0.00000	7.86225	100.53870			2.96	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		8.08156		103.75484	0.00000	8.04069	103.93804			6.54	0.00	343,117,255.88	3,307	147,366.00
R2032	On 05/11/2026	Bond Future	0.00		8.11352		101.50121	0.00000	8.06995	101.68932			6.49	0.00	0.00	0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.13582		103.44707	0.00000	8.08941	103.63970			5.89	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.15877		101.27167	0.00000	8.10932	101.46852			5.62	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.19576		103.18723	0.00000	8.14404	103.38404			5.14	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		8.16176	112.91630	0.00000	8.12101	113.13417			7.36	0.00	1,129,163.00	10	9,302.00
R2033	On 05/11/2026	Bond Future	0.00		8.19486	109.94866	0.00000	8.15166	110.17223			7.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.21927	112.05652	0.00000	8.17353	112.28538			6.40	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.24437	109.16376	0.00000	8.19597	109.39751			6.20	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.28205	111.22816	0.00000	8.23171	111.46223			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		8.34080	107.19123	0.00000	8.29002	107.50435			9.21	0.00	3,001,354.44	28	90,600.00
R2035	On 06/08/2026	Bond Future	7.70	Call	125.74000	0.12574	0.00000	163.89000	0.16389	125.740	7.95	0.09	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	358.94000	0.35894	0.00000	441.49000	0.44149	358.940	8.04	0.21	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,089.41000	1.08941	0.00000	1,255.52000	1.25552	1,089.410	8.34	0.47	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,253.35000	1.25335	0.00000	1,118.72000	1.11872	1,253.350	8.43	(0.49)	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,748.30000	2.74830	0.00000	2,999.79000	2.99979	2,748.300	9.13	0.75	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,131.01000	3.13101	0.00000	3,393.27000	3.39327	3,131.010	9.30	0.79	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,881.91000	4.88191	0.00000	5,173.78000	5.17378	4,881.910	10.03	0.90	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	136.87000	0.13687	0.00000	119.74000	0.11974	136.870	10.20	(0.08)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,365.30000	5.36530	0.00000	5,661.75000	5.66175	5,365.300	10.23	0.92	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	84.39000	0.08439	0.00000	73.95000	0.07395	84.390	10.59	(0.05)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	44.36000	0.04436	0.00000	39.04000	0.03904	44.360	11.10	(0.03)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	35.85000	0.03585	0.00000	31.60000	0.03160	35.850	11.27	(0.02)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	34.90000	0.03490	0.00000	30.78000	0.03078	34.900	11.29	(0.02)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	9.07000	0.00907	0.00000	8.04000	0.00804	9.070	11.76	(0.01)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	6.66000	0.00666	0.00000	5.92000	0.00592	6.660	11.85	0.00	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.37664	104.65860	0.00000	8.32344	104.97908			8.80	0.00	0.00	0	28,241.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,017.23000	1.01723	0.00000	1,130.49000	1.13049	1,017.230	7.87	0.32	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,846.22000	1.84622	0.00000	1,714.20000	1.71420	1,846.220	8.35	(0.45)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,702.47000	3.70247	0.00000	3,931.73000	3.93173	3,702.470	8.89	0.68	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	958.76000	0.95876	0.00000	884.20000	0.88420	958.760	9.19	(0.26)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	626.44000	0.62644	0.00000	576.57000	0.57657	626.440	9.78	(0.18)	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	330.32000	0.33032	0.00000	303.67000	0.30367	330.320	10.64	(0.10)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.40646	106.66480	0.00000	8.35074	106.99237			8.12	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	908.08000	0.90808	0.00000	999.14000	0.99914	908.080	7.25	0.26	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,945.98000	1.94598	0.00000	2,097.21000	2.09721	1,945.980	7.45	0.43	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,642.13000	2.64213	0.00000	2,821.63000	2.82163	2,642.130	7.69	0.52	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,644.26000	1.64426	0.00000	1,540.44000	1.54044	1,644.260	8.27	(0.34)	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,520.09000	1.52009	0.00000	1,423.35000	1.42335	1,520.090	8.39	(0.32)	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	943.41000	0.94341	0.00000	881.58000	0.88158	943.410	9.17	(0.21)	0.00	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.43268	104.20686	0.00000	8.37442	104.54117			7.92	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.46897	106.17841	0.00000	8.40871	106.51516			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		8.63554	99.34998	0.00000	8.59012	99.65763			11.08	0.00	16,094,696.76	162	248,945.00
R2037	On 06/08/2026	Bond Future	9.30	Put	279.34000	0.27934	0.00000	249.98000	0.24998	279.340	11.85	(0.13)	0.00	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,840.85000	8.84085	0.00000	9,144.34000	9.14434	8,840.850	13.69	0.98	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	4.99000	0.00499	0.00000	4.58000	0.00458	4.990	14.63	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.47000	0.00047	0.00000	0.44000	0.00044	0.470	15.05	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.67319	101.17512	0.00000	8.62588	101.48995			10.23	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,921.00000	5.92100	0.00000	6,177.22000	6.17722	5,921.000	11.17	0.78	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	327.60000	0.32760	0.00000	305.07000	0.30507	327.600	12.59	(0.09)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	137.84000	0.13784	0.00000	128.11000	0.12811	137.840	13.31	(0.04)	0.00	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		8.70536		98.85634	0.00000	8.65610	99.17816			9.91	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,066.90000		2.06690	0.00000	2,210.30000	2.21030	2,066.900		9.13	0.42	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,630.37000		1.63037	0.00000	1,541.85000	1.54185	1,630.370		10.49	(0.30)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,032.89000		1.03289	0.00000	975.73000	0.97573	1,032.890		11.45	(0.20)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.74334		100.75344	0.00000	8.69210	101.08190			9.34	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.79166		98.40024	0.00000	8.73893	98.73117			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		8.75121		119.26764	0.00000	8.71599	119.54852			10.61	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.79550		115.97555	0.00000	8.75874	116.26340			10.30	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.83442		118.19899	0.00000	8.79613	118.49341			9.23	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.87440		114.98278	0.00000	8.83456	115.28343			8.96	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.92345		117.15706	0.00000	8.88262	117.45909			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		8.85131		111.28773	0.00000	8.81105	111.60718			11.83	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.89617		108.35319	0.00000	8.85428	108.68023			11.44	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.93605		110.43044	0.00000	8.89254	110.76473			10.65	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.97692		107.56953	0.00000	8.93177	107.91076			10.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,895.11000		3.89511	0.00000	4,077.02000	4.07702	3,895.110		10.08	0.51	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,382.14000		2.38214	0.00000	2,283.98000	2.28398	2,382.140		11.22	(0.31)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.02628		109.60372	0.00000	8.98000	109.94740			9.96	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,660.90000		3.66090	0.00000	3,827.86000	3.82786	3,660.900		9.43	0.46	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,961.46000		3.96146	0.00000	4,136.09000	4.13609	3,961.460		9.52	0.49	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,120.52000		3.12052	0.00000	3,004.63000	3.00463	3,120.520		10.39	(0.36)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,820.85000		2.82085	0.00000	2,715.26000	2.71526	2,820.850		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		8.91211		100.96894	0.00000	8.88208	101.20328			12.72	0.00	4,947,478.06	49	83,844.00
R2040	On 06/08/2026	Bond Future	9.20	Put	854.96000		0.85496	0.00000	803.94000	0.80394	854.960		12.59	(0.30)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.95384		102.82384	0.00000	8.92263	103.06401			11.82	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,850.02000		7.85002	0.00000	8,055.18000	8.05518	7,850.020		13.39	0.82	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	333.89000		0.33389	0.00000	320.65000	0.32065	333.890		14.85	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	149.02000		0.14902	0.00000	143.25000	0.14325	149.020		15.72	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.99113		100.28625	0.00000	8.95874	100.53197			11.53	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,664.08000		2.66408	0.00000	2,781.46000	2.78146	2,664.080		10.75	0.44	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,834.11000		1.83411	0.00000	1,772.37000	1.77237	1,834.110		12.42	(0.29)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,184.54000		1.18454	0.00000	1,144.67000	1.14467	1,184.540		13.54	(0.19)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.03357		102.21072	0.00000	9.00001	102.46160			10.94	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.08533		99.63438	0.00000	9.05108	99.88623			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		9.02661		112.79293	0.00000	9.00167	113.01387			12.74	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.07251		109.76000	0.00000	9.04657	109.98672			13.04	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.11394		111.86422	0.00000	9.08704	112.09625			12.16	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.15624		108.90477	0.00000	9.12839	109.14179			12.06	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.20615		110.96419	0.00000	9.17785	111.20159			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		9.02562		97.87908	0.00000	9.01086	98.00545			14.18	0.00	3,719,405.04	38	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,942.64000		1.94264	0.00000	1,899.61000	1.89961	1,942.640		13.49	(0.51)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,105.62000		1.10562	0.00000	1,083.35000	1.08335	1,105.620		14.18	(0.34)	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	335.96	000	0.33596	0.00000	332.87	000	0.33287	335.960	15.85	(0.12)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.06	547	99.67720	0.00000	9.05	010	99.80738		13.92	0.00	948,328,880.80	9,514	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.10	136	97.20455	0.00000	9.08	542	97.33812		13.61	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.14	160	99.06993	0.00000	9.12	512	99.20650		12.92	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.18	986	96.55944	0.00000	9.17	330	96.69494		12.83	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		8.97	656	101.77075	0.00000	8.96	173	101.90885		14.92	0.00	8,345,201.50	82	254,931.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,888.07	000	1.88807	0.00000	1,846.02	000	1.84602	1,888.070	14.17	(0.47)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,198.10	000	1.19810	0.00000	1,173.59	000	1.17359	1,198.100	14.77	(0.34)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	178.56	000	0.17856	0.00000	178.52	000	0.17852	178.560	17.57	(0.06)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.01	510	99.20195	0.00000	8.99	969	99.34411		14.60	0.00	223,799,599.20	2,256	37,075.00
R2048	On 04/02/2027	Bond Future	0.00		9.05	026	101.10359	0.00000	9.03	431	101.24939		14.33	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.08	277	98.60236	0.00000	9.06	632	98.75146		14.25	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.12	156	100.46776	0.00000	9.10	505	100.61593		13.56	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		8.89	544	131.89473	0.00000	8.88	566	132.01685		15.58	0.00	0.00	0	59,339.00
R2053	On 06/08/2026	Bond Future	8.10	Call	167.38	000	0.16738	0.00000	184.18	000	0.18418	167.380	14.17	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,166.56	000	4.16656	0.00000	4,275.36	000	4.27536	4,166.560	15.09	0.65	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,656.38	000	1.65638	0.00000	1,643.06	000	1.64306	1,656.380	15.09	(0.35)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	500.50	000	0.50050	0.00000	503.16	000	0.50316	500.500	16.85	(0.13)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.93	003	128.45641	0.00000	8.91	982	128.58277		15.23	0.00	16,185,507.66	126	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.96	043	130.91913	0.00000	8.94	985	131.04900		14.31	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.99	109	127.56883	0.00000	8.98	016	127.70189		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.02	742	129.98137	0.00000	9.01	658	130.11212		13.64	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.50	673	87.63613	0.00000	8.46	123	87.90358		10.67	0.00	64,850,736.20	740	37,947.00
R209	On 05/11/2026	Bond Future	0.00		8.54	230	86.09477	0.00000	8.49	490	86.36845		10.23	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.57	211	87.74525	0.00000	8.52	279	88.02494		9.96	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,187.79	000	1.18779	0.00000	1,283.42	000	1.28342	1,187.790	8.72	0.32	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,746.18	000	1.74618	0.00000	1,653.28	000	1.65328	1,746.180	9.89	(0.36)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.60	261	86.27717	0.00000	8.55	132	86.56264		9.67	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,957.75	000	1.95775	0.00000	2,080.23	000	2.08023	1,957.750	8.76	0.41	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,630.09	000	1.63009	0.00000	1,551.12	000	1.55112	1,630.090	10.21	(0.30)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.64	183	87.90947	0.00000	8.58	910	88.19711		9.08	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		268.67	115	268.67115	0.00000	268.62	888	268.62888		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.08	996	270.08996	0.00000	270.05	096	270.05096		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.33	030	275.33030	0.00000	275.29	291	275.29291		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.01	356	277.01356	0.00000	276.97	655	276.97655		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.32	065	282.32065	0.00000	282.27	290	282.27290		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.96	489	99.50791	0.00000	7.91	860	99.67814		5.61	0.00	6,766,537.88	68	56,369.00
R213	On 05/11/2026	Bond Future	0.00		7.99	712	97.78517	0.00000	7.94	729	97.96004		5.19	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.01	880	99.65957	0.00000	7.96	510	99.83865		4.70	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		8.03453	98.01897	0.00000	7.97667	98.20196		4.42	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,728.31000	1.72831	0.00000	1,830.98000	1.83098	1,728.310	4.32	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	581.32000	0.58132	0.00000	546.40000	0.54640	581.320	5.30	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.06625	99.87392	0.00000	8.00492	100.05676		4.18	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,438.88000	1.43888	0.00000	1,529.12000	1.52912	1,438.880	3.81	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,117.26000	1.11726	0.00000	1,055.18000	1.05518	1,117.260	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		8.94828	83.20170	0.00000	8.92330	83.37466		13.64	0.00	60,404,434.20	726	24,985.00
R214	On 05/11/2026	Bond Future	0.00		8.99011	81.43302	0.00000	8.96420	81.61041		13.24	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		9.02838	82.99404	0.00000	9.00156	83.17557		12.40	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.06400	81.28741	0.00000	9.03632	81.47275		12.79	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.10683	82.82544	0.00000	9.07873	83.01131		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 :												2,250,438,439.42		22,266	1,719,413.00
Grand Total:												2,250,438,439.42		22,266	1,719,413.00