

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2026

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		1,306.07800		1,306.07800	0.00000	1,301.40800	1,301.40800		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,330.31500		1,330.31500	0.00000	1,325.56100	1,325.56100		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,355.80200		1,355.80200	0.00000	1,350.96000	1,350.96000		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,381.82800		1,381.82800	0.00000	1,376.89200	1,376.89200		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,407.74700		1,407.74700	0.00000	1,402.71600	1,402.71600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,711.95400		1,711.95400	0.00000	1,703.19900	1,703.19900		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,743.72300		1,743.72300	0.00000	1,734.80900	1,734.80900		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,777.13000		1,777.13000	0.00000	1,768.04900	1,768.04900		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,811.24400		1,811.24400	0.00000	1,801.98800	1,801.98800		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,845.21800		1,845.21800	0.00000	1,835.78400	1,835.78400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,444.49200		1,444.49200	0.00000	1,438.74800	1,438.74800		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,471.29700		1,471.29700	0.00000	1,465.45000	1,465.45000		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,499.48500		1,499.48500	0.00000	1,493.52800	1,493.52800		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,528.27000		1,528.27000	0.00000	1,522.19700	1,522.19700		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,556.93600		1,556.93600	0.00000	1,550.74600	1,550.74600		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.67083		96.93769	0.00000	8.75837	96.49987		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.72100		94.94757	0.00000	8.81265	94.50186		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.76686		96.78951	0.00000	8.86306	96.33527		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.81129		94.87340	0.00000	8.91237	94.41027		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.86757		96.68996	0.00000	8.97404	96.21773		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		9.25521		96.31947	0.00000	9.30657	95.91887		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.30355		93.84704	0.00000	9.35651	93.43920		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.34759		95.66794	0.00000	9.40221	95.25233		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.39359		93.26126	0.00000	9.45000	92.83748		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.44620		95.04570	0.00000	9.50448	94.61363		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		1,417.88600		1,417.88600	0.00000	1,412.18600	1,412.18600		0.00	0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,444.19800		1,444.19800	0.00000	1,438.39500	1,438.39500		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,471.86700		1,471.86700	0.00000	1,465.95500	1,465.95500		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,500.12100		1,500.12100	0.00000	1,494.09500	1,494.09500		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,528.25900		1,528.25900	0.00000	1,522.11700	1,522.11700		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		151.36698		151.36698	0.00000	151.35399	151.35399		0.00	0.00	454,100.94	3	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.67913		152.67913	0.00000	152.66623	152.66623		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.64050		155.64050	0.00000	155.62757	155.62757		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.12515		157.12515	0.00000	157.11207	157.11207		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.13723		160.13723	0.00000	160.12356	160.12356		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		117.00922		117.00922	0.00000	117.09572	117.09572		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 05/11/2026	Bond Future	0.00		119.18580		119.18580	0.00000	119.27412	119.27412		2.35	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		118.99256		118.99256	0.00000	119.08298	119.08298		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.30343		121.30343	0.00000	121.39554	121.39554		2.00	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.06322		121.06322	0.00000	121.15728	121.15728		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		147.83940		147.83940	0.00000	148.09560	148.09560		0.00	0.00	44,499,659.40	301	21,915.00
I2033	On 05/11/2026	Bond Future	0.00		148.98243		148.98243	0.00000	149.24376	149.24376		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.87202		151.87202	0.00000	152.13862	152.13862		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.17790		153.17790	0.00000	153.44976	153.44976		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.11441		156.11441	0.00000	156.39114	156.39114		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		162.60273		162.60273	0.00000	162.66608	162.66608		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.62737		165.62737	0.00000	165.69228	165.69228		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.56565		166.56565	0.00000	166.63212	166.63212		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.80050		169.80050	0.00000	169.86834	169.86834		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.72683		170.72683	0.00000	170.79587	170.79587		0.00	0.00	0.00	0	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		125.29174		125.29174	0.00000	125.27837	125.27837		7.81	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.62239		127.62239	0.00000	127.60905	127.60905		7.37	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.14692		127.14692	0.00000	127.13376	127.13376		7.16	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.61617		129.61617	0.00000	129.60269	129.60269		6.73	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.07867		129.07867	0.00000	129.06503	129.06503		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		146.78018		146.78018	0.00000	147.41236	147.41236		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.14804		147.14804	0.00000	147.79259	147.79259		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		150.00244		150.00244	0.00000	150.65942	150.65942		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.49858		150.49858	0.00000	151.16872	151.16872		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		153.38290		153.38290	0.00000	154.06551	154.06551		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		148.66033		148.66033	0.00000	149.02558	149.02558		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.42547		151.42547	0.00000	151.79789	151.79789		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.83127		151.83127	0.00000	152.21121	152.21121		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.78002		154.78002	0.00000	155.16724	155.16724		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.15425		155.15425	0.00000	155.54897	155.54897		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		136.06200		136.06200	0.00000	135.69879	135.69879		11.23	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.59312		138.59312	0.00000	138.22337	138.22337		10.65	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.33054		138.33054	0.00000	137.95389	137.95389		10.36	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.01676		141.01676	0.00000	140.63305	140.63305		9.79	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.69799		140.69799	0.00000	140.30697	140.30697		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		457.95500		457.95500	0.00000	457.50600	457.50600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		466.56500		466.56500	0.00000	466.10900	466.10900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		475.61400		475.61400	0.00000	475.15000	475.15000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		484.85200		484.85200	0.00000	484.37800	484.37800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		494.05200		494.05200	0.00000	493.56800	493.56800		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		7.22158	100.88520	0.00000	7.24716	100.87617			0.35	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.60935	102.73726	0.00000	6.68762	102.72829			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		7.58281	104.39354	0.00000	7.60528	104.36669			1.41	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.59378	105.67159	0.00000	7.62135	105.64290			1.21	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.54371	103.84801	0.00000	7.57947	103.81803			1.01	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.45578	105.84111	0.00000	7.50679	105.81051			0.68	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.31254	102.53833	0.00000	7.39951	102.50692			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		302.68907	302.68907	0.00000	303.63821	303.63821			0.00	0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.31919	308.31919	0.00000	309.28652	309.28652			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.70526	308.70526	0.00000	309.69203	309.69203			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.70069	314.70069	0.00000	315.70644	315.70644			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.00392	315.00392	0.00000	316.02926	316.02926			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		7.67569	101.22744	0.00000	7.78017	100.91325			4.25	0.00	0.00	0.00	0	153,264.00
R2030	On 06/08/2026	Bond Future	7.21	Call	84.64000	0.08464	0.00000	52.66000	0.05266	84.640	3.67	0.13	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	590.37000	0.59037	0.00000	443.71000	0.44371	590.370	3.92	0.53	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	184.29000	0.18429	0.00000	268.35000	0.26835	184.290	4.33	(0.22)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.68396	103.08605	0.00000	7.79734	102.76635			3.74	0.00	0.00	0.00	0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.67182	101.05376	0.00000	7.79590	100.72808			3.69	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.66820	102.99320	0.00000	7.80503	102.66122			3.26	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.68385	100.93409	0.00000	7.83652	100.59561			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		7.93596	104.40939	0.00000	8.02877	103.99155			6.54	0.00	104,409.39	0.00	1	147,366.00
R2032	On 05/11/2026	Bond Future	0.00		7.95980	102.16682	0.00000	8.05787	101.74155			6.49	0.00	0.00	0.00	0	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		7.97301	104.12482	0.00000	8.07694	103.69153			5.89	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.98572	101.96263	0.00000	8.09617	101.52095			5.62	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.01107	103.89221	0.00000	8.12885	103.44193			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		8.01646		113.69568	0.00000	8.10908	113.19806			7.36	0.00	0.00	0	9,302.00
R2033	On 05/11/2026	Bond Future	0.00		8.04220		110.74132	0.00000	8.13959	110.23480			7.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.05849		112.86368	0.00000	8.16110	112.34768			6.40	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.07458		109.98658	0.00000	8.18293	109.46060			6.20	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.10215		112.06761	0.00000	8.21686	111.53140			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		8.20129		108.05443	0.00000	8.28841	107.51430			9.21	0.00	64,292,385.85	595	89,944.00
R2035	On 06/08/2026	Bond Future	7.70	Call	213.10000		0.21310	0.00000	152.21000	0.15221	213.100	7.95	0.14	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	558.06000		0.55806	0.00000	422.45000	0.42245	558.060	8.04	0.30	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,510.82000		1.51082	0.00000	1,232.34000	1.23234	1,510.820	8.34	0.58	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	845.36000		0.84536	0.00000	1,085.87000	1.08587	845.360	8.43	(0.38)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,410.24000		3.41024	0.00000	2,984.70000	2.98470	3,410.240	9.13	0.83	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,824.94000		3.82494	0.00000	3,380.48000	3.38048	3,824.940	9.30	0.86	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,667.73000		5.66773	0.00000	5,170.06000	5.17006	5,667.730	10.03	0.94	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	73.01000		0.07301	0.00000	107.82000	0.10782	73.010	10.20	(0.05)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,166.17000		6.16617	0.00000	5,659.99000	5.65999	6,166.170	10.23	0.95	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	43.29000		0.04329	0.00000	65.38000	0.06538	43.290	10.59	(0.03)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	21.69000		0.02169	0.00000	33.66000	0.03366	21.690	11.10	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	17.27000		0.01727	0.00000	27.02000	0.02702	17.270	11.27	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	16.78000		0.01678	0.00000	26.29000	0.02629	16.780	11.29	(0.01)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	3.90000		0.00390	0.00000	6.51000	0.00651	3.900	11.76	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	2.79000		0.00279	0.00000	4.73000	0.00473	2.790	11.85	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.23139		105.53664	0.00000	8.32215	104.98687			8.80	0.00	0.00	0	28,241.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,312.50000		1.31250	0.00000	1,119.48000	1.11948	1,312.500	7.87	0.38	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,466.06000		1.46606	0.00000	1,695.43000	1.69543	1,466.060	8.35	(0.38)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,311.63000		4.31163	0.00000	3,922.65000	3.92265	4,311.630	8.89	0.74	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	735.94000		0.73594	0.00000	868.63000	0.86863	735.940	9.19	(0.21)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	473.00000		0.47300	0.00000	563.70000	0.56370	473.000	9.78	(0.14)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	244.30000		0.24430	0.00000	294.64000	0.29464	244.300	10.64	(0.08)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.25488		107.55905	0.00000	8.34963	106.99891			8.12	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,148.81000		1.14881	0.00000	991.95000	0.99195	1,148.810	7.25	0.30	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,348.70000		2.34870	0.00000	2,089.18000	2.08918	2,348.700	7.45	0.49	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	3,120.86000		3.12086	0.00000	2,813.80000	2.81380	3,120.860	7.69	0.58	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,348.01000		1.34801	0.00000	1,527.22000	1.52722	1,348.010	8.27	(0.30)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,242.99000		1.24299	0.00000	1,410.43000	1.41043	1,242.990	8.39	(0.28)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	761.74000		0.76174	0.00000	870.80000	0.87080	761.740	9.17	(0.18)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.27439		105.11843	0.00000	8.37332	104.54750			7.92	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.30320		107.10819	0.00000	8.40674	106.52619			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		8.51111		100.19582	0.00000	8.58799	99.67209			11.08	0.00	857,275,435.92	8,556	248,945.00
R2037	On 06/08/2026	Bond Future	9.30	Put	168.43000		0.16843	0.00000	229.93000	0.22993	168.430	11.85	(0.09)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,666.00000		9.66600	0.00000	9,153.16000	9.15316	9,666.000	13.69	0.99	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2.22000		0.00222	0.00000	3.60000	0.00360	2.220	14.63	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.17000		0.00017	0.00000	0.31000	0.00031	0.170	15.05	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.54436		102.03555	0.00000	8.62402	101.50235			10.23	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,597.53000		6.59753	0.00000	6,172.71000	6.17271	6,597.530	11.17	0.82	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	250.67000		0.25067	0.00000	295.32000	0.29532	250.670	12.59	(0.07)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	102.39000		0.10239	0.00000	122.72000	0.12272	102.390	13.31	(0.03)	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		8.57172		99.73265	0.00000	8.65438	99.18942			9.91	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,441.30000		2.44130	0.00000	2,202.79000	2.20279	2,441.300		9.13	0.47	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,370.66000		1.37066	0.00000	1,526.28000	1.52628	1,370.660		10.49	(0.26)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	859.81000		0.85981	0.00000	962.90000	0.96290	859.810		11.45	(0.17)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.60451		101.64671	0.00000	8.69037	101.09301			9.34	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.64704		99.31137	0.00000	8.73642	98.74696			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		8.62683		120.26383	0.00000	8.70878	119.60613			10.61	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.66665		116.98891	0.00000	8.75160	116.31942			10.30	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.70079		119.23105	0.00000	8.78892	118.54897			9.23	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.73561		116.03490	0.00000	8.82713	115.33962			8.96	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.77905		118.23019	0.00000	8.87421	117.52144			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		8.71688		112.35958	0.00000	8.79367	111.74549			11.83	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.75718		109.44368	0.00000	8.83661	108.81860			11.44	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.79220		111.54121	0.00000	8.87442	110.90438			10.65	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.82787		108.70179	0.00000	8.91306	108.05261			10.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,482.40000		4.48240	0.00000	4,138.61000	4.13861	4,482.400		10.08	0.55	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,037.56000		2.03756	0.00000	2,229.31000	2.22931	2,037.560		11.22	(0.28)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.87159		110.75849	0.00000	8.95995	110.09677			9.96	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,210.11000		4.21011	0.00000	3,888.72000	3.88872	4,210.110		9.43	0.51	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,536.03000		4.53603	0.00000	4,200.15000	4.20015	4,536.030		9.52	0.53	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,716.28000		2.71628	0.00000	2,942.10000	2.94210	2,716.280		10.39	(0.32)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,450.79000		2.45079	0.00000	2,657.31000	2.65731	2,450.790		10.64	(0.29)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.81316		101.74401	0.00000	8.86455	101.34043			12.72	0.00	0.00	0	83,537.00
R2040	On 06/08/2026	Bond Future	9.20	Put	614.48000		0.61448	0.00000	732.58000	0.73258	614.480		12.59	(0.24)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.85179		103.61217	0.00000	8.90482	103.20143			11.82	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,488.53000		8.48853	0.00000	8,152.85000	8.15285	8,488.530		13.39	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	269.00000		0.26900	0.00000	301.20000	0.30120	269.000		14.85	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	117.43000		0.11743	0.00000	133.00000	0.13300	117.430		15.72	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.88572		101.08901	0.00000	8.94052	100.67056			11.53	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,018.54000		3.01854	0.00000	2,829.77000	2.82977	3,018.540		10.75	0.48	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,602.08000		1.60208	0.00000	1,719.86000	1.71986	1,602.080		12.42	(0.26)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,027.01000		1.02701	0.00000	1,106.69000	1.10669	1,027.010		13.54	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.92453		103.02910	0.00000	8.98121	102.60253			10.94	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.97226		100.46919	0.00000	9.03099	100.03437			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		8.91263		113.80805	0.00000	8.97410	113.25887			12.74	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		8.95498		110.79278	0.00000	9.01839	110.23380			13.04	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		8.99266		112.91613	0.00000	9.05811	112.34661			12.16	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.03096		109.97699	0.00000	9.09856	109.39651			12.06	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.07653		112.05781	0.00000	9.14644	111.46597			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		8.93203		98.68449	0.00000	8.96809	98.37299			14.18	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,518.28000		1.51828	0.00000	1,680.53000	1.68053	1,518.280		13.49	(0.44)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	820.80000		0.82080	0.00000	929.07000	0.92907	820.800		14.18	(0.27)	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	227.61	000	0.22761	0.00000	268.42	000	0.26842	227.610	15.85	(0.09)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.96	925	100.49649	0.00000	9.00	633	100.17955		13.92	0.00	0.00	0	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.00	232	98.03887	0.00000	9.04	050	97.71598		13.61	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.03	953	99.92041	0.00000	9.07	887	99.59131		12.92	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.08	443	97.42696	0.00000	9.12	505	97.09136		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	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		8.88	349	102.64256	0.00000	8.92	447	102.25718		14.92	0.00	44,957,441.28	438	255,369.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,460.80	000	1.46080	0.00000	1,644.79	000	1.64479	1,460.800	14.17	(0.40)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	889.86	000	0.88986	0.00000	1,021.52	000	1.02152	889.860	14.77	(0.27)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	115.48	000	0.11548	0.00000	141.69	000	0.14169	115.480	17.57	(0.04)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.91	954	100.08885	0.00000	8.96	163	99.69665		14.60	0.00	0.00	0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		8.95	204	102.00690	0.00000	8.99	532	101.60725		14.33	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.98	181	99.52312	0.00000	9.02	629	99.11578		14.25	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.01	759	101.40684	0.00000	9.06	337	100.99159		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	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		8.80	248	133.06345	0.00000	8.84	850	132.48265		15.58	0.00	0.00	0	57,339.00
R2053	On 06/08/2026	Bond Future	8.10	Call	229.37	000	0.22937	0.00000	196.38	000	0.19638	229.370	14.17	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,910.64	000	4.91064	0.00000	4,531.30	000	4.53130	4,910.640	15.09	0.72	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,231.74	000	1.23174	0.00000	1,433.20	000	1.43320	1,231.740	15.09	(0.28)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	339.08	000	0.33908	0.00000	413.70	000	0.41370	339.080	16.85	(0.09)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.83	463	129.64533	0.00000	8.88	188	129.05417		15.23	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.86	248	132.13000	0.00000	8.91	100	131.52780		14.31	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.89	042	128.80318	0.00000	8.94	028	128.18933		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.92	382	131.24019	0.00000	8.97	511	130.61438		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	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.36	242	88.48804	0.00000	8.44	933	87.97370		10.67	0.00	15,131,454.84	171	37,860.00
R209	On 05/11/2026	Bond Future	0.00		8.39	284	86.96152	0.00000	8.48	290	86.43792		10.23	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.41	712	88.62807	0.00000	8.51	055	88.09453		9.96	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,480.30	000	1.48030	0.00000	1,297.00	000	1.29700	1,480.300	8.72	0.37	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,438.73	000	1.43873	0.00000	1,618.30	000	1.61830	1,438.730	9.89	(0.31)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.44	165	87.17706	0.00000	8.53	866	86.63328		9.67	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,336.52	000	2.33652	0.00000	2,101.42	000	2.10142	2,336.520	8.76	0.46	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,370.03	000	1.37003	0.00000	1,522.19	000	1.52219	1,370.030	10.21	(0.26)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.47	436	88.82722	0.00000	8.57	524	88.27292		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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		268.82	440	268.82440	0.00000	268.73	514	268.73514		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		270.24	370	270.24370	0.00000	270.15	340	270.15340		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.48	552	275.48552	0.00000	275.39	382	275.39382		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.17	189	277.17189	0.00000	277.07	871	277.07871		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.48	450	282.48450	0.00000	282.38	891	282.38891		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	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.81	882	100.04633	0.00000	7.91	198	99.70251		5.61	0.00	200,092.66	2	55,939.00
R213	On 05/11/2026	Bond Future	0.00		7.84	150	98.33255	0.00000	7.94	085	97.98267		5.19	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.85	209	100.21683	0.00000	7.95	859	99.86038		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		7.85532	98.58710	0.00000	7.96978	98.22377		4.42	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	2,045.44000	2.04544	0.00000	1,838.22000	1.83822	2,045.440	4.32	0.60	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	468.52000	0.46852	0.00000	537.88000	0.53788	468.520	5.30	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.87226	100.45371	0.00000	7.99604	100.08327		4.18	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,726.21000	1.72621	0.00000	1,538.25000	1.53825	1,726.210	3.81	0.53	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	919.45000	0.91945	0.00000	1,042.08000	1.04208	919.450	4.24	(0.31)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		8.84991	83.88581	0.00000	8.90111	83.52874		13.64	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.88891	82.12897	0.00000	8.94161	81.76551		13.24	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.92414	83.70281	0.00000	8.97844	83.33252		12.40	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.95660	82.00986	0.00000	9.01254	81.63245		12.79	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.99594	83.56239	0.00000	9.05366	83.17764		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 :											1,026,914,980.28		10,067 1,727,370.00		
Grand Total:											1,026,914,980.28		10,067 1,727,370.00		