

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2026

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		1,308.13300		1,308.13300	0.00000	1,306.07800	1,306.07800		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,332.43300		1,332.43300	0.00000	1,330.31500	1,330.31500		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,358.06800		1,358.06800	0.00000	1,355.80200	1,355.80200		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,384.19300		1,384.19300	0.00000	1,381.82800	1,381.82800		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,410.33000		1,410.33000	0.00000	1,407.74700	1,407.74700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,714.39700		1,714.39700	0.00000	1,711.95400	1,711.95400		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,746.24400		1,746.24400	0.00000	1,743.72300	1,743.72300		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,779.84000		1,779.84000	0.00000	1,777.13000	1,777.13000		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,814.07900		1,814.07900	0.00000	1,811.24400	1,811.24400		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,848.33400		1,848.33400	0.00000	1,845.21800	1,845.21800		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,447.08500		1,447.08500	0.00000	1,444.49200	1,444.49200		0.00		0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,473.96700		1,473.96700	0.00000	1,471.29700	1,471.29700		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,502.32500		1,502.32500	0.00000	1,499.48500	1,499.48500		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,531.22500		1,531.22500	0.00000	1,528.27000	1,528.27000		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,560.13900		1,560.13900	0.00000	1,556.93600	1,556.93600		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.64993		97.04260	0.00000	8.67083	96.93769		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.69872		95.05632	0.00000	8.72100	94.94757		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.74185		96.90805	0.00000	8.76686	96.78951		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.78417		94.99814	0.00000	8.81129	94.87340		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.83626		96.82939	0.00000	8.86757	96.68996		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	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	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.23948		96.44267	0.00000	9.25521	96.31947		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.28708		93.97441	0.00000	9.30355	93.84704		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.32960		95.80542	0.00000	9.34759	95.66794		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.37451		93.40523	0.00000	9.39359	93.26126		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.42486		95.20464	0.00000	9.44620	95.04570		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	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	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	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,420.58300		1,420.58300	0.00000	1,417.88600	1,417.88600		0.00		0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,446.97300		1,446.97300	0.00000	1,444.19800	1,444.19800		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,474.81100		1,474.81100	0.00000	1,471.86700	1,471.86700		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,503.18200		1,503.18200	0.00000	1,500.12100	1,500.12100		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,531.56600		1,531.56600	0.00000	1,528.25900	1,528.25900		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	0.00
I2029	On 06/08/2026	Bond Future	0.00		151.33896		151.33896	0.00000	151.36698	151.36698		0.00		0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.65355		152.65355	0.00000	152.67913	152.67913		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.62668		155.62668	0.00000	155.64050	155.64050		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.11739		157.11739	0.00000	157.12515	157.12515		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.14928		160.14928	0.00000	160.13723	160.13723		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	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.87350		116.87350	0.00000	117.00922	117.00922		2.55		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		119.04	987	119.04987	0.00000	119.18580	119.18580		2.42	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		118.86	346	118.86346	0.00000	118.99256	118.99256		2.27	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.17	669	121.17669	0.00000	121.30343	121.30343		2.12	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.94	928	120.94928	0.00000	121.06322	121.06322		2.02	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		147.80	802	147.80802	0.00000	147.83940	147.83940		0.00	0.00	0.00	0	21,915.00
I2033	On 05/11/2026	Bond Future	0.00		148.95	334	148.95334	0.00000	148.98243	148.98243		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.85	436	151.85436	0.00000	151.87202	151.87202		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.16	602	153.16602	0.00000	153.17790	153.17790		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.12	177	156.12177	0.00000	156.11441	156.11441		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		163.02	273	163.02273	0.00000	162.60273	162.60273		0.00	0.00	12,063,682.02	74	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		166.05	838	166.05838	0.00000	165.62737	165.62737		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		167.01	809	167.01809	0.00000	166.56565	166.56565		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.26	861	170.26861	0.00000	169.80050	169.80050		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.22	536	171.22536	0.00000	170.72683	170.72683		0.00	0.00	6,335,338.32	37	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		125.16	001	125.16001	0.00000	125.29174	125.29174		7.93	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.49	065	127.49065	0.00000	127.62239	127.62239		7.48	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.02	291	127.02291	0.00000	127.14692	127.14692		7.25	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.49	483	129.49483	0.00000	129.61617	129.61617		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.97	122	128.97122	0.00000	129.07867	129.07867		6.67	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	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		145.93	670	145.93670	0.00000	146.78018	146.78018		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.29	167	146.29167	0.00000	147.14804	147.14804		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.14	104	149.14104	0.00000	150.00244	150.00244		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.62	671	149.62671	0.00000	150.49858	150.49858		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.51	328	152.51328	0.00000	153.38290	153.38290		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		149.43	721	149.43721	0.00000	148.66033	148.66033		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		152.21	973	152.21973	0.00000	151.42547	151.42547		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		152.65	286	152.65286	0.00000	151.83127	151.83127		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		155.62	370	155.62370	0.00000	154.78002	154.78002		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		156.03	370	156.03370	0.00000	155.15425	155.15425		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		135.95	821	135.95821	0.00000	136.06200	136.06200		11.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.49	001	138.49001	0.00000	138.59312	138.59312		10.81	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.23	637	138.23637	0.00000	138.33054	138.33054		10.50	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.92	660	140.92660	0.00000	141.01676	141.01676		9.90	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.62	371	140.62371	0.00000	140.69799	140.69799		9.72	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	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		456.82	300	456.82300	0.00000	457.95500	457.95500		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.42	100	465.42100	0.00000	466.56500	466.56500		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.48	500	474.48500	0.00000	475.61400	475.61400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.72	000	483.72000	0.00000	484.85200	484.85200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.96	000	492.96000	0.00000	494.05200	494.05200		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24	000	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		7.22455		100.88415	0.00000	7.22158	100.88520		0.34		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.60149		102.73816	0.00000	6.60935	102.73726		0.11		0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.58281		104.39354	0.00000	7.58281	104.39354		1.18		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.59187		105.67358	0.00000	7.59378	105.67159		1.07		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.53114		103.85855	0.00000	7.54371	103.84801		0.90		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.43078		105.85611	0.00000	7.45578	105.84111		0.64		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.23319		102.56701	0.00000	7.31254	102.53833		0.37		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		302.32695		302.32695	0.00000	302.68907	302.68907		0.00		0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		307.95627		307.95627	0.00000	308.31919	308.31919		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.35962		308.35962	0.00000	308.70526	308.70526		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.36107		314.36107	0.00000	314.70069	314.70069		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.69698		314.69698	0.00000	315.00392	315.00392		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		7.63398		101.35320	0.00000	7.67569	101.22744		4.08		0.00	51,690,132.00	510	153,044.00
R2030	On 06/08/2026	Bond Future	7.21	Call	96.07000		0.09607	0.00000	84.64000	0.08464	96.070	3.63		0.15	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	668.62000		0.66862	0.00000	590.37000	0.59037	668.620	4.04		0.57	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	167.03000		0.16703	0.00000	184.29000	0.18429	167.030	4.47		(0.20)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.63795		103.21614	0.00000	7.68396	103.08605		3.59		0.00	0.00	0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.61831		101.19461	0.00000	7.67182	101.05376		3.34		0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.60750		103.14090	0.00000	7.66820	102.99320		2.96		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.61023		101.09783	0.00000	7.68385	100.93409		2.70		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		7.89471		104.59579	0.00000	7.93596	104.40939		6.28		0.00	0.00	0	147,366.00
R2032	On 05/11/2026	Bond Future	0.00		7.91572		102.35869	0.00000	7.95980	102.16682		5.98		0.00	0.00	0	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		7.92431		104.32864	0.00000	7.97301	104.12482		5.44		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.93294		102.17454	0.00000	7.98572	101.96263		5.22		0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		7.95137		104.12139	0.00000	8.01107	103.89221		4.79		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		7.98039		113.89025	0.00000	8.01646	113.69568			6.70	0.00	41,342,160.75	363	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.00384		110.94165	0.00000	8.04220	110.74132			6.48	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.01627		113.07690	0.00000	8.05849	112.86368			5.94	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.02908		110.20842	0.00000	8.07458	109.98658			5.79	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.05097		112.30793	0.00000	8.10215	112.06761			5.38	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		8.18573		108.15128	0.00000	8.20129	108.05443			8.35	0.00	34,175,804.48	316	90,244.00
R2035	On 06/08/2026	Bond Future	7.70	Call	210.93000		0.21093	0.00000	213.10000	0.21310	210.930	7.85	0.15	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	565.14000		0.56514	0.00000	558.06000	0.55806	565.140	7.96	0.31	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,565.33000		1.56533	0.00000	1,510.82000	1.51082	1,565.330	8.43	0.59	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	807.57000		0.80757	0.00000	845.36000	0.84536	807.570	8.52	(0.37)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,493.39000		3.49339	0.00000	3,410.24000	3.41024	3,493.390	9.27	0.84	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,910.91000		3.91091	0.00000	3,824.94000	3.82494	3,910.910	9.44	0.87	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,760.48000		5.76048	0.00000	5,667.73000	5.66773	5,760.480	10.19	0.94	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	69.78000		0.06978	0.00000	73.01000	0.07301	69.780	10.36	(0.04)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,259.87000		6.25987	0.00000	6,166.17000	6.16617	6,259.870	10.38	0.96	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	40.84000		0.04084	0.00000	43.29000	0.04329	40.840	10.73	(0.03)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	19.89000		0.01989	0.00000	21.69000	0.02169	19.890	11.20	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	15.66000		0.01566	0.00000	17.27000	0.01727	15.660	11.36	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	15.21000		0.01521	0.00000	16.78000	0.01678	15.210	11.38	(0.01)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	4.58000		0.00458	0.00000	3.90000	0.00390	4.580	12.18	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	3.54000		0.00354	0.00000	2.79000	0.00279	3.540	12.36	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.21483		105.63736	0.00000	8.23139	105.53664			8.12	0.00	148,103,578.72	1,402	29,643.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,334.09000		1.33409	0.00000	1,312.50000	1.31250	1,334.090	7.82	0.39	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,443.62000		1.44362	0.00000	1,466.06000	1.46606	1,443.620	8.45	(0.38)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,402.25000		4.40225	0.00000	4,311.63000	4.31163	4,402.250	9.00	0.74	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	730.01000		0.73001	0.00000	735.94000	0.73594	730.010	9.31	(0.21)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	469.78000		0.46978	0.00000	473.00000	0.47300	469.780	9.90	(0.14)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	243.20000		0.24320	0.00000	244.30000	0.24430	243.200	10.75	(0.08)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.23616		107.67018	0.00000	8.25488	107.55905			7.51	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,157.66000		1.15766	0.00000	1,148.81000	1.14881	1,157.660	7.18	0.31	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,402.08000		2.40208	0.00000	2,348.70000	2.34870	2,402.080	7.46	0.50	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	3,193.98000		3.19398	0.00000	3,120.86000	3.12086	3,193.980	7.73	0.58	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,331.43000		1.33143	0.00000	1,348.01000	1.34801	1,331.430	8.35	(0.29)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,229.15000		1.22915	0.00000	1,242.99000	1.24299	1,229.150	8.47	(0.27)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	754.08000		0.75408	0.00000	761.74000	0.76174	754.080	9.25	(0.17)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.25411		105.23597	0.00000	8.27439	105.11843			7.38	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.27958		107.24155	0.00000	8.30320	107.10819			6.94	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		8.48018		100.40756	0.00000	8.51111	100.19582			10.04	0.00	260,959,248.44	2,599	251,442.00
R2037	On 06/08/2026	Bond Future	9.30	Put	150.79000		0.15079	0.00000	168.43000	0.16843	150.790	12.00	(0.08)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,874.89000		9.87489	0.00000	9,666.00000	9.66600	9,874.890	13.85	0.99	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2.32000		0.00232	0.00000	2.22000	0.00222	2.320	15.06	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.12000		0.00012	0.00000	0.17000	0.00017	0.120	15.06	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.51201		102.25316	0.00000	8.54436	102.03555			9.46	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,789.82000		6.78982	0.00000	6,597.53000	6.59753	6,789.820	11.30	0.83	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	254.85000		0.25485	0.00000	250.67000	0.25067	254.850	12.87	(0.07)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	98.44000		0.09844	0.00000	102.39000	0.10239	98.440	13.42	(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		8.53690		99.96266	0.00000	8.57172	99.73265			9.18	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,541.64000		2.54164	0.00000	2,441.30000	2.44130	2,541.640		9.12	0.48	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,323.91000		1.32391	0.00000	1,370.66000	1.37066	1,323.910		10.56	(0.26)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	827.87000		0.82787	0.00000	859.81000	0.85981	827.870		11.51	(0.17)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.56772		101.88521	0.00000	8.60451	101.64671			8.73	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.60671		99.56743	0.00000	8.64704	99.31137			8.87	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		8.60607		120.43126	0.00000	8.62683	120.26383			9.69	0.00	963,450.08	8	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.64484		117.16166	0.00000	8.66665	116.98891			9.61	0.00	19,448,835.56	166	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.67693		119.41668	0.00000	8.70079	119.23105			8.82	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.71022		116.22881	0.00000	8.73561	116.03490			8.84	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.75065		118.44289	0.00000	8.77905	118.23019			8.47	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		8.70122		112.48542	0.00000	8.71688	112.35958			10.74	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.74070		109.57400	0.00000	8.75718	109.44368			10.60	0.00	23,010,540.00	210	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.77400		111.68289	0.00000	8.79220	111.54121			9.89	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.80843		108.85069	0.00000	8.82787	108.70179			9.86	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,572.99000		4.57299	0.00000	4,482.40000	4.48240	4,572.990		10.11	0.56	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,016.93000		2.01693	0.00000	2,037.56000	2.03756	2,016.930		11.30	(0.27)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.84956		110.92436	0.00000	8.87159	110.75849			9.38	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,299.80000		4.29980	0.00000	4,210.11000	4.21011	4,299.800		9.46	0.51	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,630.66000		4.63066	0.00000	4,536.03000	4.53603	4,630.660		9.54	0.53	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,682.35000		2.68235	0.00000	2,716.28000	2.71628	2,682.350		10.45	(0.32)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,418.25000		2.41825	0.00000	2,450.79000	2.45079	2,418.250		10.69	(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		8.79238		101.90784	0.00000	8.81316	101.74401			11.56	0.00	40,049,781.12	393	83,565.00
R2040	On 06/08/2026	Bond Future	9.20	Put	572.87000		0.57287	0.00000	614.48000	0.61448	572.870		12.70	(0.22)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.83008		103.78099	0.00000	8.85179	103.61217			10.97	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,641.71000		8.64171	0.00000	8,488.53000	8.48853	8,641.710		13.51	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	291.51000		0.29151	0.00000	269.00000	0.26900	291.510		15.33	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	102.17000		0.10217	0.00000	117.43000	0.11743	102.170		15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.86219		101.26943	0.00000	8.88572	101.08901			11.11	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,105.03000		3.10503	0.00000	3,018.54000	3.01854	3,105.030		10.78	0.49	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,570.89000		1.57089	0.00000	1,602.08000	1.60208	1,570.890		12.51	(0.25)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	998.75000		0.99875	0.00000	1,027.01000	1.02701	998.750		13.58	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.89965		103.21714	0.00000	8.92453	103.02910			10.58	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.94471		100.67407	0.00000	8.97226	100.46919			10.49	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		8.89189		113.99425	0.00000	8.91263	113.80805			12.24	0.00	569,971.25	5	5,083.00
R2042	On 05/11/2026	Bond Future	0.00		8.93333		110.98460	0.00000	8.95498	110.79278			12.08	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		8.96928		113.12063	0.00000	8.99266	112.91613			11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.00628		110.19004	0.00000	9.03096	109.97699			11.29	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.04936		112.28909	0.00000	9.07653	112.05781			10.77	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		8.89609		98.99642	0.00000	8.93203	98.68449			13.60	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,378.60000		1.37860	0.00000	1,518.28000	1.51828	1,378.600		13.60	(0.41)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	739.37000		0.73937	0.00000	820.80000	0.82080	739.370		14.36	(0.25)	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	203.00	0000	0.20300	0.00000	227.61	0000	0.22761	203.000	16.08	(0.08)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.93	204	100.81608	0.00000	8.96	925	100.49649		12.89	0.00	0.00	0	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		8.96	304	98.37271	0.00000	9.00	232	98.03887		12.63	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.99	859	100.26465	0.00000	9.03	953	99.92041		12.09	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.04	064	97.79067	0.00000	9.08	443	97.42696		12.07	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		8.85	274	102.93329	0.00000	8.88	349	102.64256		14.31	0.00	19,866,124.97	193	255,376.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,342.95	0000	1.34295	0.00000	1,460.80	0000	1.46080	1,342.950	14.31	(0.38)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	813.74	0000	0.81374	0.00000	889.86	0000	0.88986	813.740	14.96	(0.26)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	105.11	0000	0.10511	0.00000	115.48	0000	0.11548	105.110	17.85	(0.04)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.88	773	100.38689	0.00000	8.91	954	100.08885		14.15	0.00	0.00	0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		8.91	846	102.31876	0.00000	8.95	204	102.00690		13.29	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.94	686	99.84506	0.00000	8.98	181	99.52312		13.31	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		8.98	023	101.74778	0.00000	9.01	759	101.40684		12.74	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		8.78	189	133.32473	0.00000	8.80	248	133.06345		14.23	0.00	653,291,177.00	4,900	52,439.00
R2053	On 06/08/2026	Bond Future	8.10	Call	222.28	0000	0.22228	0.00000	229.37	0000	0.22937	222.280	13.92	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	5,103.02	0000	5.10302	0.00000	4,910.64	0000	4.91064	5,103.020	15.29	0.73	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,162.84	0000	1.16284	0.00000	1,231.74	0000	1.23174	1,162.840	15.29	(0.27)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	320.43	0000	0.32043	0.00000	339.08	0000	0.33908	320.430	17.13	(0.09)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.81	327	129.91407	0.00000	8.83	463	129.64533		14.18	0.00	46,509,237.06	358	4,511.00
R2053	On 04/02/2027	Bond Future	0.00		8.83	970	132.41437	0.00000	8.86	248	132.13000		13.36	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.86	659	129.09831	0.00000	8.89	042	128.80318		13.86	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.89	795	131.55779	0.00000	8.92	382	131.24019		13.26	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		8.34	178	88.61077	0.00000	8.36	242	88.48804		9.63	0.00	4,164,706.19	47	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.37	115	87.08823	0.00000	8.39	284	86.96152		9.80	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.39	339	88.76425	0.00000	8.41	712	88.62807		9.10	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,501.51	0000	1.50151	0.00000	1,480.30	0000	1.48030	1,501.510	8.62	0.38	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,389.37	0000	1.38937	0.00000	1,438.73	0000	1.43873	1,389.370	9.88	(0.30)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.41	637	87.31947	0.00000	8.44	165	87.17706		8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,362.09	0000	2.36209	0.00000	2,336.52	0000	2.33652	2,362.090	8.65	0.46	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,325.94	0000	1.32594	0.00000	1,370.03	0000	1.37003	1,325.940	10.20	(0.25)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.44	605	88.98357	0.00000	8.47	436	88.82722		8.43	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	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		268.84	360	268.84360	0.00000	268.82	440	268.82440		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		270.26	847	270.26847	0.00000	270.24	370	270.24370		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.53	248	275.53248	0.00000	275.48	552	275.48552		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.23	090	277.23090	0.00000	277.17	189	277.17189		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.57	993	282.57993	0.00000	282.48	450	282.48450		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		7.77	233	100.21845	0.00000	7.81	882	100.04633		5.05	0.00	4,710,267.15	47	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.79	135	98.50975	0.00000	7.84	150	98.33255		4.74	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.79	595	100.40537	0.00000	7.85	209	100.21683		4.30	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		7.79374	98.78326	0.00000	7.85532	98.58710		4.07	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	2,173.89000	2.17389	0.00000	2,045.44000	2.04544	2,173.890	4.36	0.61	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	438.94000	0.43894	0.00000	468.52000	0.46852	438.940	5.33	(0.17)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.80149	100.66629	0.00000	7.87226	100.45371		3.70	0.00	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,841.44000	1.84144	0.00000	1,726.21000	1.72621	1,841.440	3.81	0.55	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	861.64000	0.86164	0.00000	919.45000	0.91945	861.640	4.26	(0.30)	0.00	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	0.00	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	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		8.83432	83.99498	0.00000	8.84991	83.88581		12.43	0.00	2,015,879.52	0.00	24	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.87262	82.24177	0.00000	8.88891	82.12897		12.79	0.00	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.90639	83.82436	0.00000	8.92414	83.70281		11.97	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.93781	82.13717	0.00000	8.95660	82.00986		11.90	0.00	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.97499	83.70267	0.00000	8.99594	83.56239		11.36	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :												1,369,269,914.63			11,652	1,726,859.00
Grand Total:												1,369,269,914.63			11,652	1,726,859.00