

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2026

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		1,306.54700		1,306.54700	0.00000	1,308.13300	1,308.13300		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,330.80800		1,330.80800	0.00000	1,332.43300	1,332.43300		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,356.40400		1,356.40400	0.00000	1,358.06800	1,358.06800		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,382.49900		1,382.49900	0.00000	1,384.19300	1,384.19300		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,408.61200		1,408.61200	0.00000	1,410.33000	1,410.33000		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,710.70400		1,710.70400	0.00000	1,714.39700	1,714.39700		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,742.47000		1,742.47000	0.00000	1,746.24400	1,746.24400		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,775.98400		1,775.98400	0.00000	1,779.84000	1,779.84000		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,810.15000		1,810.15000	0.00000	1,814.07900	1,814.07900		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,844.34100		1,844.34100	0.00000	1,848.33400	1,848.33400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,444.10600		1,444.10600	0.00000	1,447.08500	1,447.08500		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,470.92100		1,470.92100	0.00000	1,473.96700	1,473.96700		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,499.21200		1,499.21200	0.00000	1,502.32500	1,502.32500		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,528.05400		1,528.05400	0.00000	1,531.22500	1,531.22500		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,556.91700		1,556.91700	0.00000	1,560.13900	1,560.13900		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.68505		96.86640	0.00000	8.64993	97.04260		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.73556		94.87659	0.00000	8.69872	95.05632		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.78056		96.72465	0.00000	8.74185	96.90805		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.82483		94.81120	0.00000	8.78417	94.99814		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.87902		96.63903	0.00000	8.83626	96.82939		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		9.26425		96.24878	0.00000	9.23948	96.44267		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.31266		93.77670	0.00000	9.28708	93.97441		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.35601		95.60369	0.00000	9.32960	95.80542		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.40176		93.19971	0.00000	9.37451	93.40523		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.45297		94.99536	0.00000	9.42486	95.20464		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		1,417.51700		1,417.51700	0.00000	1,420.58300	1,420.58300		0.00		0.00	0.00	0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,443.83800		1,443.83800	0.00000	1,446.97300	1,446.97300		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,471.60800		1,471.60800	0.00000	1,474.81100	1,474.81100		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,499.91900		1,499.91900	0.00000	1,503.18200	1,503.18200		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,528.25100		1,528.25100	0.00000	1,531.56600	1,531.56600		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		151.45867		151.45867	0.00000	151.33896	151.33896		0.00		0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.77509		152.77509	0.00000	152.65355	152.65355		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.75031		155.75031	0.00000	155.62668	155.62668		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.24331		157.24331	0.00000	157.11739	157.11739		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.27795		160.27795	0.00000	160.14928	160.14928		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		116.90590		116.90590	0.00000	116.87350	116.87350		2.55		0.00	1,987,400.30	17	5,873.00

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		119.08257		119.08257	0.00000	119.04987	119.04987		2.42	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		118.89637		118.89637	0.00000	118.86346	118.86346		2.27	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.21028		121.21028	0.00000	121.17669	121.17669		2.12	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.98330		120.98330	0.00000	120.94928	120.94928		2.02	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		147.84921		147.84921	0.00000	147.80802	147.80802		0.00	0.00	0.00	0	21,915.00
I2033	On 05/11/2026	Bond Future	0.00		148.99504		148.99504	0.00000	148.95334	148.95334		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.89657		151.89657	0.00000	151.85436	151.85436		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.20890		153.20890	0.00000	153.16602	153.16602		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.16581		156.16581	0.00000	156.12177	156.12177		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		162.90785		162.90785	0.00000	163.02273	163.02273		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.94087		165.94087	0.00000	166.05838	166.05838		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.89790		166.89790	0.00000	167.01809	167.01809		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.14621		170.14621	0.00000	170.26861	170.26861		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.10036		171.10036	0.00000	171.22536	171.22536		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.19627		125.19627	0.00000	125.16001	125.16001		7.93	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.52728		127.52728	0.00000	127.49065	127.49065		7.48	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.05979		127.05979	0.00000	127.02291	127.02291		7.25	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.53258		129.53258	0.00000	129.49483	129.49483		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.00924		129.00924	0.00000	128.97122	128.97122		6.67	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		145.97796		145.97796	0.00000	145.93670	145.93670		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.33337		146.33337	0.00000	146.29167	146.29167		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.18337		149.18337	0.00000	149.14104	149.14104		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.66930		149.66930	0.00000	149.62671	149.62671		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.55715		152.55715	0.00000	152.51328	152.51328		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		148.33676		148.33676	0.00000	149.43721	149.43721		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.09864		151.09864	0.00000	152.21973	152.21973		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.50941		151.50941	0.00000	152.65286	152.65286		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.45813		154.45813	0.00000	155.62370	155.62370		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.84530		154.84530	0.00000	156.03370	156.03370		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		136.34719		136.34719	0.00000	135.95821	135.95821		11.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.88600		138.88600	0.00000	138.49001	138.49001		10.81	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.63949		138.63949	0.00000	138.23637	138.23637		10.50	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.33767		141.33767	0.00000	140.92660	140.92660		9.90	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.04247		141.04247	0.00000	140.62371	140.62371		9.72	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		456.32200		456.32200	0.00000	456.82300	456.82300		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.90700		464.90700	0.00000	465.42100	465.42100		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.95900		473.95900	0.00000	474.48500	474.48500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.18400		483.18400	0.00000	483.72000	483.72000		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.41700		492.41700	0.00000	492.96000	492.96000		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
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		7.21235		100.88846	0.00000	7.22455	100.88415		0.34		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.56545		102.74229	0.00000	6.60149	102.73816		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		7.48978		104.50481	0.00000	7.58281	104.39354		1.18		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.47709		105.79314	0.00000	7.59187	105.67358		1.07		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.38171		103.98402	0.00000	7.53114	103.85855		0.90		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.21790		105.98402	0.00000	7.43078	105.85611		0.64		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.87245		102.69757	0.00000	7.23319	102.56701		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		302.41180		302.41180	0.00000	302.32695	302.32695		0.00		0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.04197		308.04197	0.00000	307.95627	307.95627		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.44601		308.44601	0.00000	308.35962	308.35962		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.44927		314.44927	0.00000	314.36107	314.36107		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.78690		314.78690	0.00000	314.69698	314.69698		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		7.66471		101.26053	0.00000	7.63398	101.35320		4.08		0.00	0.00	0	153,044.00
R2030	On 06/08/2026	Bond Future	7.21	Call	73.19000		0.07319	0.00000	96.07000	0.09607	73.190	3.63		0.12	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	596.86000		0.59686	0.00000	668.62000	0.66862	596.860	4.04		0.54	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	169.78000		0.16978	0.00000	167.03000	0.16703	169.780	4.47		(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.67141		103.12151	0.00000	7.63795	103.21614		3.59		0.00	0.00	0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.65502		101.09796	0.00000	7.61831	101.19461		3.34		0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.64795		103.04244	0.00000	7.60750	103.14090		2.96		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.65524		100.99768	0.00000	7.61023	101.09783		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		7.93022		104.43531	0.00000	7.89471	104.59579		6.28		0.00	20,887,062.00	200	147,566.00
R2032	On 05/11/2026	Bond Future	0.00		7.95333		102.19496	0.00000	7.91572	102.35869		5.98		0.00	0.00	0	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		7.96421		104.16161	0.00000	7.92431	104.32864		5.44		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.97532		102.00435	0.00000	7.93294	102.17454		5.22		0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		7.99649		103.94812	0.00000	7.95137	104.12139		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		8.01581		113.69918	0.00000	7.98039	113.89025			6.70	0.00	0.00	0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.04115		110.74680	0.00000	8.00384	110.94165			6.48	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.05564		112.87806	0.00000	8.01627	113.07690			5.94	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.07063		110.00582	0.00000	8.02908	110.20842			5.79	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.09488		112.10171	0.00000	8.05097	112.30793			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		8.22101		107.93185	0.00000	8.18573	108.15128			8.35	0.00	0.00	0	90,244.00
R2035	On 06/08/2026	Bond Future	7.70	Call	159.12000		0.15912	0.00000	210.93000	0.21093	159.120	7.85	0.12	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	464.03000		0.46403	0.00000	565.14000	0.56514	464.030	7.96	0.28	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,394.26000		1.39426	0.00000	1,565.33000	1.56533	1,394.260	8.43	0.56	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	847.98000		0.84798	0.00000	807.57000	0.80757	847.980	8.52	(0.40)	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,279.28000		3.27928	0.00000	3,493.39000	3.49339	3,279.280	9.27	0.83	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,693.54000		3.69354	0.00000	3,910.91000	3.91091	3,693.540	9.44	0.86	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,537.82000		5.53782	0.00000	5,760.48000	5.76048	5,537.820	10.19	0.94	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	66.41000		0.06641	0.00000	69.78000	0.06978	66.410	10.36	(0.04)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,037.06000		6.03706	0.00000	6,259.87000	6.25987	6,037.060	10.38	0.96	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	37.75000		0.03775	0.00000	40.84000	0.04084	37.750	10.73	(0.03)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	17.64000		0.01764	0.00000	19.89000	0.01989	17.640	11.20	(0.01)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	13.70000		0.01370	0.00000	15.66000	0.01566	13.700	11.36	(0.01)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	13.28000		0.01328	0.00000	15.21000	0.01521	13.280	11.38	(0.01)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	3.71000		0.00371	0.00000	4.58000	0.00458	3.710	12.18	0.00	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	2.82000		0.00282	0.00000	3.54000	0.00354	2.820	12.36	0.00	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.25164		105.41365	0.00000	8.21483	105.63736			8.12	0.00	0.00	0	29,643.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,227.11000		1.22711	0.00000	1,334.09000	1.33409	1,227.110	7.82	0.37	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,506.15000		1.50615	0.00000	1,443.62000	1.44362	1,506.150	8.45	(0.39)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,216.30000		4.21630	0.00000	4,402.25000	4.40225	4,216.300	9.00	0.73	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	758.58000		0.75858	0.00000	730.01000	0.73001	758.580	9.31	(0.22)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	485.86000		0.48586	0.00000	469.78000	0.46978	485.860	9.90	(0.15)	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	249.32000		0.24932	0.00000	243.20000	0.24320	249.320	10.75	(0.08)	0.00	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.27462		107.44203	0.00000	8.23616	107.67018			7.51	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,074.88000		1.07488	0.00000	1,157.66000	1.15766	1,074.880	7.18	0.29	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,273.25000		2.27325	0.00000	2,402.08000	2.40208	2,273.250	7.46	0.48	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	3,045.55000		3.04555	0.00000	3,193.98000	3.19398	3,045.550	7.73	0.57	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,382.73000		1.38273	0.00000	1,331.43000	1.33143	1,382.730	8.35	(0.30)	0.00	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,276.15000		1.27615	0.00000	1,229.15000	1.22915	1,276.150	8.47	(0.28)	0.00	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	780.89000		0.78089	0.00000	754.08000	0.75408	780.890	9.25	(0.18)	0.00	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.29426		105.00344	0.00000	8.25411	105.23597			7.38	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.32154		107.00480	0.00000	8.27958	107.24155			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		8.51525		100.16753	0.00000	8.48018	100.40756			10.04	0.00	30,050,259.00	300	251,742.00
R2037	On 06/08/2026	Bond Future	9.30	Put	147.69000		0.14769	0.00000	150.79000	0.15079	147.690	12.00	(0.08)	0.00	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,632.36000		9.63236	0.00000	9,874.89000	9.87489	9,632.360	13.85	0.99	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1.78000		0.00178	0.00000	2.32000	0.00232	1.780	15.06	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.08000		0.00008	0.00000	0.12000	0.00012	0.080	15.06	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.54840		102.00841	0.00000	8.51201	102.25316			9.46	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,567.65000		6.56765	0.00000	6,789.82000	6.78982	6,567.650	11.30	0.82	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	260.02000		0.26002	0.00000	254.85000	0.25485	260.020	12.87	(0.07)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	99.39000		0.09939	0.00000	98.44000	0.09844	99.390	13.42	(0.03)	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		8.57470		99.71300	0.00000	8.53690	99.96266			9.18	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,404.90000		2.40490	0.00000	2,541.64000	2.54164	2,404.900		9.12	0.46	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,370.82000		1.37082	0.00000	1,323.91000	1.32391	1,370.820		10.56	(0.26)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	854.78000		0.85478	0.00000	827.87000	0.82787	854.780		11.51	(0.17)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.60697		101.63079	0.00000	8.56772	101.88521			8.73	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.64751		99.30839	0.00000	8.60671	99.56743			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		8.64623		120.10766	0.00000	8.60607	120.43126			9.69	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.68651		116.83191	0.00000	8.64484	117.16166			9.61	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.72020		119.08035	0.00000	8.67693	119.41668			8.82	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.75514		115.88604	0.00000	8.71022	116.22881			8.84	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.79729		118.09387	0.00000	8.75065	118.44289			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		8.74641		112.12286	0.00000	8.70122	112.48542			10.74	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.78750		109.20448	0.00000	8.74070	109.57400			10.60	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.82247		111.30615	0.00000	8.77400	111.68289			9.89	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.85864		108.46668	0.00000	8.80843	108.85069			9.86	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,342.32000		4.34232	0.00000	4,572.99000	4.57299	4,342.320		10.11	0.54	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,105.36000		2.10536	0.00000	2,016.93000	2.01693	2,105.360		11.30	(0.28)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.90159		110.53319	0.00000	8.84956	110.92436			9.38	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	4,086.05000		4.08605	0.00000	4,299.80000	4.29980	4,086.050		9.46	0.50	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,408.24000		4.40824	0.00000	4,630.66000	4.63066	4,408.240		9.54	0.52	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,792.96000		2.79296	0.00000	2,682.35000	2.68235	2,792.960		10.45	(0.33)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,517.97000		2.51797	0.00000	2,418.25000	2.41825	2,517.970		10.69	(0.30)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.82227		101.67230	0.00000	8.79238	101.90784			11.56	0.00	3,151,841.30	31	83,596.00
R2040	On 06/08/2026	Bond Future	9.20	Put	577.82000		0.57782	0.00000	572.87000	0.57287	577.820		12.70	(0.23)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.86097		103.54090	0.00000	8.83008	103.78099			10.97	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,416.04000		8.41604	0.00000	8,641.71000	8.64171	8,416.040		13.51	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	293.46000		0.29346	0.00000	291.51000	0.29151	293.460		15.33	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	101.76000		0.10176	0.00000	102.17000	0.10217	101.760		15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.89415		101.02448	0.00000	8.86219	101.26943			11.11	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,964.21000		2.96421	0.00000	3,105.03000	3.10503	2,964.210		10.78	0.48	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,612.03000		1.61203	0.00000	1,570.89000	1.57089	1,612.030		12.51	(0.26)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,021.80000		1.02180	0.00000	998.75000	0.99875	1,021.800		13.58	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.93269		102.96753	0.00000	8.89965	103.21714			10.58	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.97890		100.41990	0.00000	8.94471	100.67407			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		8.92179		113.72596	0.00000	8.89189	113.99425			12.24	0.00	0.00	0	5,083.00
R2042	On 05/11/2026	Bond Future	0.00		8.96422		110.71107	0.00000	8.93333	110.98460			12.08	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.00119		112.84166	0.00000	8.96928	113.12063			11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.03924		109.90564	0.00000	9.00628	110.19004			11.29	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.08339		111.99953	0.00000	9.04936	112.28909			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		8.93103		98.69315	0.00000	8.89609	98.99642			13.60	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,441.42000		1.44142	0.00000	1,378.60000	1.37860	1,441.420		13.60	(0.44)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	760.64000		0.76064	0.00000	739.37000	0.73937	760.640		14.36	(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	197.79	0000	0.19779	0.00000	203.00	0000	0.20300	197.790	16.08	(0.08)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.96803		100.50694	0.00000	8.93204		100.81608		12.89	0.00	0.00	0	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.00013		98.05743	0.00000	8.96304		98.37271		12.63	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.03679		99.94340	0.00000	8.99859		100.26465		12.09	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.08003		97.46341	0.00000	9.04064		97.79067		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		8.88775		102.60238	0.00000	8.85274		102.93329		14.31	0.00	0.00	0	255,376.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,401.87	0000	1.40187	0.00000	1,342.95	0000	1.34295	1,401.870	14.31	(0.40)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	838.05	0000	0.83805	0.00000	813.74	0000	0.81374	838.050	14.96	(0.27)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	98.54	0000	0.09854	0.00000	105.11	0000	0.10511	98.540	17.85	(0.04)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.92374		100.04960	0.00000	8.88773		100.38689		14.15	0.00	0.00	0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		8.95551		101.97477	0.00000	8.91846		102.31876		13.29	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.98492		99.49455	0.00000	8.94686		99.84506		13.31	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.01936		101.39074	0.00000	8.98023		101.74778		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		8.82198		132.81681	0.00000	8.78189		133.32473		14.23	0.00	0.00	0	52,439.00
R2053	On 06/08/2026	Bond Future	8.10	Call	155.20	0000	0.15520	0.00000	222.28	0000	0.22228	155.200	13.92	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,651.67	0000	4.65167	0.00000	5,103.02	0000	5.10302	4,651.670	15.29	0.71	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,219.41	0000	1.21941	0.00000	1,162.84	0000	1.16284	1,219.410	15.29	(0.29)	(1,349,761.60)	530	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	319.91	0000	0.31991	0.00000	320.43	0000	0.32043	319.910	17.13	(0.09)	(427,222.40)	530	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.85447		129.39655	0.00000	8.81327		129.91407		14.18	0.00	0.00	0	4,511.00
R2053	On 04/02/2027	Bond Future	0.00		8.88204		131.88666	0.00000	8.83970		132.41437		13.36	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.91008		128.56055	0.00000	8.86659		129.09831		13.86	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.94264		131.00996	0.00000	8.89795		131.55779		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		8.37694		88.40184	0.00000	8.34178		88.61077		9.63	0.00	0.00	0	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.40763		86.87526	0.00000	8.37115		87.08823		9.80	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.43127		88.54700	0.00000	8.39339		88.76425		9.10	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,406.26	0000	1.40626	0.00000	1,501.51	0000	1.50151	1,406.260	8.62	0.36	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,440.38	0000	1.44038	0.00000	1,389.37	0000	1.38937	1,440.380	9.88	(0.31)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.45569		87.09810	0.00000	8.41637		87.31947		8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,247.84	0000	2.24784	0.00000	2,362.09	0000	2.36209	2,247.840	8.65	0.45	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,370.43	0000	1.37043	0.00000	1,325.94	0000	1.32594	1,370.430	10.20	(0.26)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.48689		88.75813	0.00000	8.44605		88.98357		8.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	0000	93.75	0.00000	6.25	0000	93.75		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		269.07	105	269.07105	0.00000	268.84	360	268.84360		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		270.49	944	270.49944	0.00000	270.26	847	270.26847		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.76	750	275.76750	0.00000	275.53	248	275.53248		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.47	014	277.47014	0.00000	277.23	090	277.23090		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.82	437	282.82437	0.00000	282.57	993	282.57993		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		7.80289		100.10526	0.00000	7.77233		100.21845		5.05	0.00	0.00	0	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.82403		98.39424	0.00000	7.79135		98.50975		4.74	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.83104		100.28747	0.00000	7.79595		100.40537		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		7.83144	98.66311	0.00000	7.79374	98.78326		4.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	2,093.51000	2.09351	0.00000	2,173.89000	2.17389	2,093.510	4.36	0.60	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	453.28000	0.45328	0.00000	438.94000	0.43894	453.280	5.33	(0.17)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.84216	100.54406	0.00000	7.80149	100.66629		3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,768.77000	1.76877	0.00000	1,841.44000	1.84144	1,768.770	3.81	0.54	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	892.41000	0.89241	0.00000	861.64000	0.86164	892.410	4.26	(0.30)	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		8.85918	83.82100	0.00000	8.83432	83.99498		12.43	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.89826	82.06432	0.00000	8.87262	82.24177		12.79	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.93283	83.64339	0.00000	8.90639	83.82436		11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.96505	81.95269	0.00000	8.93781	82.13717		11.90	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.00305	83.51486	0.00000	8.97499	83.70267		11.36	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 :												54,299,578.60		1,608	1,727,407.00
Grand Total:												54,299,578.60		1,608	1,727,407.00