

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2026

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		1,302.23100		1,302.23100	0.00000	1,306.54700	1,306.54700		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,326.40900		1,326.40900	0.00000	1,330.80800	1,330.80800		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,351.91800		1,351.91800	0.00000	1,356.40400	1,356.40400		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,377.92700		1,377.92700	0.00000	1,382.49900	1,382.49900		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,403.95600		1,403.95600	0.00000	1,408.61200	1,408.61200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,703.54300		1,703.54300	0.00000	1,710.70400	1,710.70400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,735.17200		1,735.17200	0.00000	1,742.47000	1,742.47000		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,768.54200		1,768.54200	0.00000	1,775.98400	1,775.98400		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,802.56600		1,802.56600	0.00000	1,810.15000	1,810.15000		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,836.61700		1,836.61700	0.00000	1,844.34100	1,844.34100		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,438.47800		1,438.47800	0.00000	1,444.10600	1,444.10600		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,465.18500		1,465.18500	0.00000	1,470.92100	1,470.92100		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,493.36300		1,493.36300	0.00000	1,499.21200	1,499.21200		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,522.09400		1,522.09400	0.00000	1,528.05400	1,528.05400		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,550.84600		1,550.84600	0.00000	1,556.91700	1,556.91700		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.75076		96.53783	0.00000	8.68505	96.86640		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.80444		94.54168	0.00000	8.73556	94.87659		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.85292		96.38302	0.00000	8.78056	96.72465		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.90083		94.46300	0.00000	8.82483	94.81120		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.95899		96.28430	0.00000	8.87902	96.63903		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		9.30927		95.89788	0.00000	9.26425	96.24878		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.35913		93.41909	0.00000	9.31266	93.77670		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.40398		95.23891	0.00000	9.35601	95.60369		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.45129		92.82782	0.00000	9.40176	93.19971		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.50409		94.61652	0.00000	9.45297	94.99536		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		1,411.86700		1,411.86700	0.00000	1,417.51700	1,417.51700		0.00	0.00	42,356,010.00	3	736.00
GOVI	On 05/11/2026	GOVI	0.00		1,438.08000		1,438.08000	0.00000	1,443.83800	1,443.83800		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,465.73700		1,465.73700	0.00000	1,471.60800	1,471.60800		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,493.93600		1,493.93600	0.00000	1,499.91900	1,499.91900		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,522.15700		1,522.15700	0.00000	1,528.25100	1,528.25100		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		151.73770		151.73770	0.00000	151.45867	151.45867		0.00	0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		153.05893		153.05893	0.00000	152.77509	152.77509		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.03944		156.03944	0.00000	155.75031	155.75031		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.53785		157.53785	0.00000	157.24331	157.24331		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.57850		160.57850	0.00000	160.27795	160.27795		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		117.27873		117.27873	0.00000	116.90590	116.90590		2.55	0.00	0.00	0	5,873.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.46204		119.46204	0.00000	119.08257	119.08257		2.42	0.00	0.00	0		7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.28274		119.28274	0.00000	118.89637	118.89637		2.27	0.00	0.00	0		0.00
I2031	On 06/05/2027	Bond Future	0.00		121.60428		121.60428	0.00000	121.21028	121.21028		2.12	0.00	0.00	0		0.00
I2031	On 05/08/2027	Bond Future	0.00		121.38440		121.38440	0.00000	120.98330	120.98330		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		147.93553		147.93553	0.00000	147.84921	147.84921		0.00	0.00	0.00	0		21,915.00
I2033	On 05/11/2026	Bond Future	0.00		149.08249		149.08249	0.00000	148.99504	148.99504		0.00	0.00	0.00	0		0.00
I2033	On 04/02/2027	Bond Future	0.00		151.98551		151.98551	0.00000	151.89657	151.89657		0.00	0.00	0.00	0		0.00
I2033	On 06/05/2027	Bond Future	0.00		153.29934		153.29934	0.00000	153.20890	153.20890		0.00	0.00	0.00	0		0.00
I2033	On 05/08/2027	Bond Future	0.00		156.25836		156.25836	0.00000	156.16581	156.16581		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		162.47068		162.47068	0.00000	162.90785	162.90785		0.00	0.00	0.00	0		4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.49527		165.49527	0.00000	165.94087	165.94087		0.00	0.00	0.00	0		1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.44306		166.44306	0.00000	166.89790	166.89790		0.00	0.00	0.00	0		0.00
I2038	On 06/05/2027	Bond Future	0.00		169.68261		169.68261	0.00000	170.14621	170.14621		0.00	0.00	0.00	0		0.00
I2038	On 05/08/2027	Bond Future	0.00		170.62748		170.62748	0.00000	171.10036	171.10036		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		125.23254		125.23254	0.00000	125.19627	125.19627		7.93	0.00	0.00	0		3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.56396		127.56396	0.00000	127.52728	127.52728		7.48	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		127.09652		127.09652	0.00000	127.05979	127.05979		7.25	0.00	0.00	0		0.00
I2043	On 06/05/2027	Bond Future	0.00		129.57002		129.57002	0.00000	129.53258	129.53258		6.80	0.00	0.00	0		0.00
I2043	On 05/08/2027	Bond Future	0.00		129.04707		129.04707	0.00000	129.00924	129.00924		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		146.23296		146.23296	0.00000	145.97796	145.97796		0.00	0.00	0.00	0		18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.59286		146.59286	0.00000	146.33337	146.33337		0.00	0.00	0.00	0		0.00
I2046	On 04/02/2027	Bond Future	0.00		149.44768		149.44768	0.00000	149.18337	149.18337		0.00	0.00	0.00	0		0.00
I2046	On 06/05/2027	Bond Future	0.00		149.93849		149.93849	0.00000	149.66930	149.66930		0.00	0.00	0.00	0		0.00
I2046	On 05/08/2027	Bond Future	0.00		152.83179		152.83179	0.00000	152.55715	152.55715		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		148.50481		148.50481	0.00000	148.33676	148.33676		0.00	0.00	0.00	0		18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.26937		151.26937	0.00000	151.09864	151.09864		0.00	0.00	0.00	0		0.00
I2050	On 04/02/2027	Bond Future	0.00		151.68318		151.68318	0.00000	151.50941	151.50941		0.00	0.00	0.00	0		0.00
I2050	On 06/05/2027	Bond Future	0.00		154.63543		154.63543	0.00000	154.45813	154.45813		0.00	0.00	0.00	0		0.00
I2050	On 05/08/2027	Bond Future	0.00		155.02588		155.02588	0.00000	154.84530	154.84530		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		136.38585		136.38585	0.00000	136.34719	136.34719		11.42	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		138.92492		138.92492	0.00000	138.88600	138.88600		10.81	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		138.67865		138.67865	0.00000	138.63949	138.63949		10.50	0.00	0.00	0		0.00
I2058	On 06/05/2027	Bond Future	0.00		141.37777		141.37777	0.00000	141.33767	141.33767		9.90	0.00	0.00	0		0.00
I2058	On 05/08/2027	Bond Future	0.00		141.08270		141.08270	0.00000	141.04247	141.04247		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		456.58500		456.58500	0.00000	456.32200	456.32200		0.00	0.00	0.00	0		250.00
IGOV	On 05/11/2026	Index Future	0.00		465.17500		465.17500	0.00000	464.90700	464.90700		0.00	0.00	0.00	0		8.00
IGOV	On 04/02/2027	Index Future	0.00		474.23100		474.23100	0.00000	473.95900	473.95900		0.00	0.00	0.00	0		0.00
IGOV	On 06/05/2027	Index Future	0.00		483.46200		483.46200	0.00000	483.18400	483.18400		0.00	0.00	0.00	0		0.00
IGOV	On 05/08/2027	Index Future	0.00		492.70000		492.70000	0.00000	492.41700	492.41700		0.00	0.00	0.00	0		0.00
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

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 21/12/2026	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		7.28450	100.86300	0.00000	7.21235	100.88846			0.34	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.79403	102.71611	0.00000	6.56545	102.74229			0.11	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		7.54904	104.43391	0.00000	7.48978	104.50481			1.18	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.55061	105.71654	0.00000	7.47709	105.79314			1.07	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.47780	103.90331	0.00000	7.38171	103.98402			0.90	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.35466	105.90182	0.00000	7.21790	105.98402			0.64	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.10324	102.61400	0.00000	6.87245	102.69757			0.37	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		303.08265	303.08265	0.00000	302.41180	302.41180			0.00	0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.72451	308.72451	0.00000	308.04197	308.04197			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		309.14147	309.14147	0.00000	308.44601	308.44601			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.15849	315.15849	0.00000	314.44927	314.44927			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.50919	315.50919	0.00000	314.78690	314.78690			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		7.75241	100.99661	0.00000	7.66471	101.26053			4.08	0.00	3,175,939,398.06		31,446	173,277.00
R2030	On 06/08/2026	Bond Future	7.21	Call	43.36000	0.04336	0.00000	73.19000	0.07319	43.360	3.63	0.08	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	456.94000	0.45694	0.00000	596.86000	0.59686	456.940	4.04	0.46	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	224.87000	0.22487	0.00000	169.78000	0.16978	224.870	4.47	(0.26)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.76675	102.85248	0.00000	7.67141	103.12151			3.59	0.00	0.00	0.00	0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.75947	100.82357	0.00000	7.65502	101.09796			3.34	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.76310	102.76280	0.00000	7.64795	103.04244			2.96	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.78353	100.71293	0.00000	7.65524	100.99768			2.70	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.01691	104.04483	0.00000	7.93022	104.43531			6.28	0.00	26,011,207.50		250	147,816.00
R2032	On 05/11/2026	Bond Future	0.00		8.04504	101.79706	0.00000	7.95333	102.19496			5.98	0.00	0.00	0.00	0	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		8.06148	103.75584	0.00000	7.96421	104.16161			5.44	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.07866	101.59081	0.00000	7.97532	102.00435			5.22	0.00	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.10657	103.52692	0.00000	7.99649	103.94812			4.79	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		8.10743		113.20690	0.00000	8.01581	113.69918		6.70	0.00	0.00		0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.13759		110.24517	0.00000	8.04115	110.74680		6.48	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.15733		112.36658	0.00000	8.05564	112.87806		5.94	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.17798		109.48456	0.00000	8.07063	110.00582		5.79	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.20843		111.57069	0.00000	8.09488	112.10171		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		8.29190		107.49274	0.00000	8.22101	107.93185		8.35	0.00	0.00		0	90,244.00
R2035	On 06/08/2026	Bond Future	7.70	Call	107.39000		0.10739	0.00000	159.12000	0.15912	107.390	7.85	0.09	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	343.39000		0.34339	0.00000	464.03000	0.46403	343.390	7.96	0.22	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,144.49000		1.14449	0.00000	1,394.26000	1.39426	1,144.490	8.43	0.50	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,019.23000		1.01923	0.00000	847.98000	0.84798	1,019.230	8.52	(0.45)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,910.88000		2.91088	0.00000	3,279.28000	3.27928	2,910.880	9.27	0.80	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,311.38000		3.31138	0.00000	3,693.54000	3.69354	3,311.380	9.44	0.83	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,120.08000		5.12008	0.00000	5,537.82000	5.53782	5,120.080	10.19	0.93	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	83.20000		0.08320	0.00000	66.41000	0.06641	83.200	10.36	(0.05)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,614.24000		5.61424	0.00000	6,037.06000	6.03706	5,614.240	10.38	0.95	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	47.32000		0.04732	0.00000	37.75000	0.03775	47.320	10.73	(0.03)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	22.06000		0.02206	0.00000	17.64000	0.01764	22.060	11.20	(0.02)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	17.10000		0.01710	0.00000	13.70000	0.01370	17.100	11.36	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	16.57000		0.01657	0.00000	13.28000	0.01328	16.570	11.38	(0.01)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	4.57000		0.00457	0.00000	3.71000	0.00371	4.570	12.18	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	3.46000		0.00346	0.00000	2.82000	0.00282	3.460	12.36	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.32557		104.96622	0.00000	8.25164	105.41365		8.12	0.00	0.00		0	29,643.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,061.34000		1.06134	0.00000	1,227.11000	1.22711	1,061.340	7.82	0.34	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,680.70000		1.68070	0.00000	1,506.15000	1.50615	1,680.700	8.45	(0.42)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,887.94000		3.88794	0.00000	4,216.30000	4.21630	3,887.940	9.00	0.70	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	855.38000		0.85538	0.00000	758.58000	0.75858	855.380	9.31	(0.24)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	549.88000		0.54988	0.00000	485.86000	0.48586	549.880	9.90	(0.16)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	283.01000		0.28301	0.00000	249.32000	0.24932	283.010	10.75	(0.09)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.35186		106.98577	0.00000	8.27462	107.44203		7.51	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	942.45000		0.94245	0.00000	1,074.88000	1.07488	942.450	7.18	0.27	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,053.84000		2.05384	0.00000	2,273.25000	2.27325	2,053.840	7.46	0.45	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,786.76000		2.78676	0.00000	3,045.55000	3.04555	2,786.760	7.73	0.54	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,520.00000		1.52000	0.00000	1,382.73000	1.38273	1,520.000	8.35	(0.32)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,403.93000		1.40393	0.00000	1,276.15000	1.27615	1,403.930	8.47	(0.30)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	861.96000		0.86196	0.00000	780.89000	0.78089	861.960	9.25	(0.20)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.37489		104.53847	0.00000	8.29426	105.00344		7.38	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.40585		106.53118	0.00000	8.32154	107.00480		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		8.58079		99.72098	0.00000	8.51525	100.16753		10.04	0.00	24,631,082.06		247	251,986.00
R2037	On 06/08/2026	Bond Future	9.30	Put	179.59000		0.17959	0.00000	147.69000	0.14769	179.590	12.00	(0.10)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,189.44000		9.18944	0.00000	9,632.36000	9.63236	9,189.440	13.85	0.99	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2.11000		0.00211	0.00000	1.78000	0.00178	2.110	15.06	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.09000		0.00009	0.00000	0.08000	0.00008	0.090	15.06	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.61637		101.55339	0.00000	8.54840	102.00841		9.46	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,190.97000		6.19097	0.00000	6,567.65000	6.56765	6,190.970	11.30	0.80	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	290.42000		0.29042	0.00000	260.02000	0.26002	290.420	12.87	(0.08)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	111.82000		0.11182	0.00000	99.39000	0.09939	111.820	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		8.64528		99.24904	0.00000	8.57470	99.71300			9.18	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,189.41000		2.18941	0.00000	2,404.90000	2.40490	2,189.410		9.12	0.44	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,491.64000		1.49164	0.00000	1,370.82000	1.37082	1,491.640		10.56	(0.28)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	932.23000		0.93223	0.00000	854.78000	0.85478	932.230		11.51	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.68027		101.15794	0.00000	8.60697	101.63079			8.73	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.72375		98.82671	0.00000	8.64751	99.30839			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		8.71176		119.58232	0.00000	8.64623	120.10766			9.69	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.75450		116.29666	0.00000	8.68651	116.83191			9.61	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.79079		118.53455	0.00000	8.72020	119.08035			8.82	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.82843		115.32979	0.00000	8.75514	115.88604			8.84	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.87343		117.52723	0.00000	8.79729	118.09387			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		8.81188		111.60058	0.00000	8.74641	112.12286			10.74	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.85528		108.67241	0.00000	8.78750	109.20448			10.60	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.89269		110.76357	0.00000	8.82247	111.30615			9.89	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.93138		107.91372	0.00000	8.85864	108.46668			9.86	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,041.65000		4.04165	0.00000	4,342.32000	4.34232	4,041.650		10.11	0.52	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,260.30000		2.26030	0.00000	2,105.36000	2.10536	2,260.300		11.30	(0.30)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.97697		109.96995	0.00000	8.90159	110.53319			9.38	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,806.19000		3.80619	0.00000	4,086.05000	4.08605	3,806.190		9.46	0.48	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,115.87000		4.11587	0.00000	4,408.24000	4.40824	4,115.870		9.54	0.50	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,978.02000		2.97802	0.00000	2,792.96000	2.79296	2,978.020		10.45	(0.35)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,686.51000		2.68651	0.00000	2,517.97000	2.51797	2,686.510		10.69	(0.32)	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		8.87751		101.23901	0.00000	8.82227	101.67230			11.56	0.00	0.00	0	83,596.00
R2040	On 06/08/2026	Bond Future	9.20	Put	667.80000		0.66780	0.00000	577.82000	0.57782	667.800		12.70	(0.26)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.91804		103.09940	0.00000	8.86097	103.54090			10.97	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,039.07000		8.03907	0.00000	8,416.04000	8.41604	8,039.070		13.51	0.83	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	319.82000		0.31982	0.00000	293.46000	0.29346	319.820		15.33	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	111.84000		0.11184	0.00000	101.76000	0.10176	111.840		15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.95317		100.57431	0.00000	8.89415	101.02448			11.11	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,747.38000		2.74738	0.00000	2,964.21000	2.96421	2,747.380		10.78	0.45	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,724.60000		1.72460	0.00000	1,612.03000	1.61203	1,724.600		12.51	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,094.72000		1.09472	0.00000	1,021.80000	1.02180	1,094.720		13.58	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.99372		102.50873	0.00000	8.93269	102.96753			10.58	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.04208		99.95256	0.00000	8.97890	100.41990			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		8.97703		113.23280	0.00000	8.92179	113.72596			12.24	0.00	213,104,129.60	1,882	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		9.02126		110.20860	0.00000	8.96422	110.71107			12.08	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.06011		112.32927	0.00000	9.00119	112.84166			11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.10008		109.38351	0.00000	9.03924	109.90564			11.29	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.14624		111.46766	0.00000	9.08339	111.99953			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		8.98116		98.26046	0.00000	8.93103	98.69315			13.60	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,616.15000		1.61615	0.00000	1,441.42000	1.44142	1,616.150		13.60	(0.48)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	861.98000		0.86198	0.00000	760.64000	0.76064	861.980		14.36	(0.30)	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	225.12	000	0.22512	0.00000	197.79000	0.19779	225.120	16.08	(0.09)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.01	965	100.06607	0.00000	8.96803	100.50694		12.89	0.00	1,109,732,716.30		11,090	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.05	332	97.60792	0.00000	9.00013	98.05743		12.63	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.09	159	99.48525	0.00000	9.03679	99.94340		12.09	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.13	654	96.99674	0.00000	9.08003	97.46341		12.07	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 06/08/2026	Bond Future	0.00		8.93	793	102.13112	0.00000	8.88775	102.60238		14.31	0.00	0.00		0	255,376.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,576.27	000	1.57627	0.00000	1,401.87000	1.40187	1,576.270	14.31	(0.44)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	950.06	000	0.95006	0.00000	838.05000	0.83805	950.060	14.96	(0.30)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	111.67	000	0.11167	0.00000	98.54000	0.09854	111.670	17.85	(0.05)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.97	533	99.56952	0.00000	8.92374	100.04960		14.15	0.00	0.00		0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		9.00	859	101.48522	0.00000	8.95551	101.97477		13.29	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.03	947	98.99559	0.00000	8.98492	99.49455		13.31	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.07	545	100.88248	0.00000	9.01936	101.39074		12.74	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		8.87	216	132.18574	0.00000	8.82198	132.81681		14.23	0.00	0.00		0	52,439.00
R2053	On 06/08/2026	Bond Future	8.10	Call	112.50	000	0.11250	0.00000	155.20000	0.15520	112.500	13.92	0.05	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,182.81	000	4.18281	0.00000	4,651.67000	4.65167	4,182.810	15.29	0.68	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,381.62	000	1.38162	0.00000	1,219.41000	1.21941	1,381.620	15.29	(0.32)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	364.74	000	0.36474	0.00000	319.91000	0.31991	364.740	17.13	(0.10)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.90	606	128.75340	0.00000	8.85447	129.39655		14.18	0.00	0.00		0	4,511.00
R2053	On 04/02/2027	Bond Future	0.00		8.93	506	131.23092	0.00000	8.88204	131.88666		13.36	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.96	455	127.89231	0.00000	8.91008	128.56055		13.86	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.99	863	130.32911	0.00000	8.94264	131.00996		13.26	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.44	255	88.01368	0.00000	8.37694	88.40184		9.63	0.00	0.00		0	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.47	569	86.47969	0.00000	8.40763	86.87526		9.80	0.00	0.00		0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.50	191	88.14369	0.00000	8.43127	88.54700		9.10	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,260.84	000	1.26084	0.00000	1,406.26000	1.40626	1,260.840	8.62	0.34	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,566.09	000	1.56609	0.00000	1,440.38000	1.44038	1,566.090	9.88	(0.34)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.52	904	86.68701	0.00000	8.45569	87.09810		8.93	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,063.45	000	2.06345	0.00000	2,247.84000	2.24784	2,063.450	8.65	0.43	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,477.38	000	1.47738	0.00000	1,370.43000	1.37043	1,477.380	10.20	(0.28)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.56	310	88.33939	0.00000	8.48689	88.75813		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	6.25000	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	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		269.38	861	269.38861	0.00000	269.07105	269.07105		0.00	0.00	0.00		0	570.00
R210	On 05/11/2026	Bond Future	0.00		270.82	223	270.82223	0.00000	270.49944	270.49944		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.09	608	276.09608	0.00000	275.76750	275.76750		0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.80	456	277.80456	0.00000	277.47014	277.47014		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.16	585	283.16585	0.00000	282.82437	282.82437		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	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.89	511	99.76466	0.00000	7.80289	100.10526		5.05	0.00	0.00		0	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.92	251	98.04714	0.00000	7.82403	98.39424		4.74	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 04/02/2027	Bond Future	0.00		7.93671	99.93348	0.00000	7.83104	100.28747		4.30	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.94497	98.30239	0.00000	7.83144	98.66311		4.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,880.11000	1.88011	0.00000	2,093.51000	2.09351	1,880.110	4.36	0.57	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	516.26000	0.51626	0.00000	453.28000	0.45328	516.260	5.33	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.96480	100.17660	0.00000	7.84216	100.54406		3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,575.04000	1.57504	0.00000	1,768.77000	1.76877	1,575.040	3.81	0.50	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,007.35000	1.00735	0.00000	892.41000	0.89241	1,007.350	4.26	(0.33)	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		8.90430	83.50656	0.00000	8.85918	83.82100		12.43	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.94475	81.74393	0.00000	8.89826	82.06432		12.79	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.98077	83.31669	0.00000	8.93283	83.64339		11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.01443	81.61975	0.00000	8.96505	81.95269		11.90	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.05396	83.17565	0.00000	9.00305	83.51486		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 :												4,591,774,543.52		44,918	1,748,822.00
Grand Total:												4,591,774,543.52		44,918	1,748,822.00