

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2026

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		1,303.27500		1,303.27500	0.00000	1,302.23100	1,302.23100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,327.46900		1,327.46900	0.00000	1,326.40900	1,326.40900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,352.99700		1,352.99700	0.00000	1,351.91800	1,351.91800		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,379.02700		1,379.02700	0.00000	1,377.92700	1,377.92700		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,405.08000		1,405.08000	0.00000	1,403.95600	1,403.95600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,706.69100		1,706.69100	0.00000	1,703.54300	1,703.54300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,738.37400		1,738.37400	0.00000	1,735.17200	1,735.17200		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,771.80300		1,771.80300	0.00000	1,768.54200	1,768.54200		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,805.89100		1,805.89100	0.00000	1,802.56600	1,802.56600		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,840.00800		1,840.00800	0.00000	1,836.61700	1,836.61700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,440.90700		1,440.90700	0.00000	1,438.47800	1,438.47800		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,467.65500		1,467.65500	0.00000	1,465.18500	1,465.18500		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,495.87800		1,495.87800	0.00000	1,493.36300	1,493.36300		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,524.65700		1,524.65700	0.00000	1,522.09400	1,522.09400		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,553.46200		1,553.46200	0.00000	1,550.84600	1,550.84600		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.71312	96.72587		0.00000	8.75076	96.53783		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.76515	94.73253		0.00000	8.80444	94.54168		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.81178	96.57706		0.00000	8.85292	96.38302		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.85758	94.66096		0.00000	8.90083	94.46300		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.91331	96.48672		0.00000	8.95899	96.28430		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		9.28210	96.10942		0.00000	9.30927	95.89788		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.33120	93.63379		0.00000	9.35913	93.41909		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.37522	95.45736		0.00000	9.40398	95.23891		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.42157	93.05071		0.00000	9.45129	92.82782		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.47332	94.84428		0.00000	9.50409	94.61652		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		1,414.29600	1,414.29600		0.00000	1,411.86700	1,411.86700		0.00	0.00	0.00	0	736.00
GOVI	On 05/11/2026	GOVI	0.00		1,440.55100	1,440.55100		0.00000	1,438.08000	1,438.08000		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,468.25300	1,468.25300		0.00000	1,465.73700	1,465.73700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,496.50000	1,496.50000		0.00000	1,493.93600	1,493.93600		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,524.77300	1,524.77300		0.00000	1,522.15700	1,522.15700		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		151.85695	151.85695		0.00000	151.73770	151.73770		0.00	0.00	4,555,708.50	30	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		153.17924	153.17924		0.00000	153.05893	153.05893		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.16131	156.16131		0.00000	156.03944	156.03944		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.66196	157.66196		0.00000	157.53785	157.53785		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.70596	160.70596		0.00000	160.57850	160.57850		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		117.37547	117.37547		0.00000	117.27873	117.27873		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	ContractsTraded	Open Interest	
											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.55971		119.55971	0.00000	119.46204	119.46204			2.42	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.38125		119.38125	0.00000	119.28274	119.28274			2.27	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.70490		121.70490	0.00000	121.60428	121.60428			2.12	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.48684		121.48684	0.00000	121.38440	121.38440			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		148.14911		148.14911	0.00000	147.93553	147.93553			0.00	0.00	131,704,558.79	889	21,026.00
I2033	On 05/11/2026	Bond Future	0.00		149.29906		149.29906	0.00000	149.08249	149.08249			0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.20549		152.20549	0.00000	151.98551	151.98551			0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.52354		153.52354	0.00000	153.29934	153.29934			0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.48783		156.48783	0.00000	156.25836	156.25836			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		162.12857		162.12857	0.00000	162.47068	162.47068			0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.14559		165.14559	0.00000	165.49527	165.49527			0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.08531		166.08531	0.00000	166.44306	166.44306			0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.31808		169.31808	0.00000	169.68261	169.68261			0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.25625		170.25625	0.00000	170.62748	170.62748			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		125.34129		125.34129	0.00000	125.23254	125.23254			7.93	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.67376		127.67376	0.00000	127.56396	127.56396			7.48	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.20729		127.20729	0.00000	127.09652	127.09652			7.25	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.68315		129.68315	0.00000	129.57002	129.57002			6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.16207		129.16207	0.00000	129.04707	129.04707			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		146.14288		146.14288	0.00000	146.23296	146.23296			0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.49975		146.49975	0.00000	146.59286	146.59286			0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.35208		149.35208	0.00000	149.44768	149.44768			0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.84067		149.84067	0.00000	149.93849	149.93849			0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.73291		152.73291	0.00000	152.83179	152.83179			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		148.50357		148.50357	0.00000	148.50481	148.50481			0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.26687		151.26687	0.00000	151.26937	151.26937			0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		151.67945		151.67945	0.00000	151.68318	151.68318			0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.63182		154.63182	0.00000	154.63543	154.63543			0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.02232		155.02232	0.00000	155.02588	155.02588			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		136.50168		136.50168	0.00000	136.38585	136.38585			11.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.04197		139.04197	0.00000	138.92492	138.92492			10.81	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.79694		138.79694	0.00000	138.67865	138.67865			10.50	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.49828		141.49828	0.00000	141.37777	141.37777			9.90	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.20538		141.20538	0.00000	141.08270	141.08270			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		456.30400		456.30400	0.00000	456.58500	456.58500			0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.88700		464.88700	0.00000	465.17500	465.17500			0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.93600		473.93600	0.00000	474.23100	474.23100			0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.16200		483.16200	0.00000	483.46200	483.46200			0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.39600		492.39600	0.00000	492.70000	492.70000			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	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		7.30510		100.85573	0.00000	7.28450	100.86300		0.34	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.86539		102.70793	0.00000	6.79403	102.71611		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		7.55823		104.42293	0.00000	7.54904	104.43391		1.18	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56271		105.70394	0.00000	7.55061	105.71654		1.07	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.49427		103.88949	0.00000	7.47780	103.90331		0.90	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.37791		105.88785	0.00000	7.35466	105.90182		0.64	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.14081		102.60041	0.00000	7.10324	102.61400		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		303.33664		303.33664	0.00000	303.08265	303.08265		0.00	0.00	0.00		0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.98121		308.98121	0.00000	308.72451	308.72451		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		309.40096		309.40096	0.00000	309.14147	309.14147		0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.42342		315.42342	0.00000	315.15849	315.15849		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.77943		315.77943	0.00000	315.50919	315.50919		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		7.73023		101.06328	0.00000	7.75241	100.99661		4.08	0.00	75,797,460.00		750	174,027.00
R2030	On 06/08/2026	Bond Future	7.21	Call	46.55000		0.04655	0.00000	43.36000	0.04336	46.550	3.63	0.09	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	481.47000		0.48147	0.00000	456.94000	0.45694	481.470	4.04	0.48	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	202.07000		0.20207	0.00000	224.87000	0.22487	202.070	4.47	(0.24)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.74295		102.91956	0.00000	7.76675	102.85248		3.59	0.00	0.00		0	25,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.73363		100.89136	0.00000	7.75947	100.82357		3.34	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.73455		102.83205	0.00000	7.76310	102.76280		2.96	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.75141		100.78413	0.00000	7.78353	100.71293		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		7.99514		104.14271	0.00000	8.01691	104.04483		6.28	0.00	62,485,626.00		600	148,416.00
R2032	On 05/11/2026	Bond Future	0.00		8.02221		101.89593	0.00000	8.04504	101.79706		5.98	0.00	0.00		0	40,710.00
R2032	On 04/02/2027	Bond Future	0.00		8.03741		103.85607	0.00000	8.06148	103.75584		5.44	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.05306		101.69306	0.00000	8.07866	101.59081		5.22	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.07912		103.63175	0.00000	8.10657	103.52692		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
R2033	On 06/08/2026	Bond Future	0.00		8.08056		113.35098	0.00000	8.10743	113.20690		6.70	0.00	0.00		0	9,289.00

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 05/11/2026	Bond Future	0.00		8.10948		110.39108	0.00000	8.13759	110.24517			6.48	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.12783		112.51465	0.00000	8.15733	112.36658			5.94	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.14680		109.63563	0.00000	8.17798	109.48456			5.79	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.17529		111.72534	0.00000	8.20843	111.57069			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		8.26516		107.65809	0.00000	8.29190	107.49274			8.35	0.00	72,130,920.30	670	90,914.00
R2035	On 06/08/2026	Bond Future	7.70	Call	116.45000		0.11645	0.00000	107.39000	0.10739	116.450		7.85	0.09	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	370.10000		0.37010	0.00000	343.39000	0.34339	370.100		7.96	0.24	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,214.02000		1.21402	0.00000	1,144.49000	1.14449	1,214.020		8.43	0.53	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	930.39000		0.93039	0.00000	1,019.23000	1.01923	930.390		8.52	(0.43)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,031.96000		3.03196	0.00000	2,910.88000	2.91088	3,031.960		9.27	0.81	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,439.60000		3.43960	0.00000	3,311.38000	3.31138	3,439.600		9.44	0.85	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,268.92000		5.26892	0.00000	5,120.08000	5.12008	5,268.920		10.19	0.94	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	69.71000		0.06971	0.00000	83.20000	0.08320	69.710		10.36	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,766.44000		5.76644	0.00000	5,614.24000	5.61424	5,766.440		10.38	0.95	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	38.94000		0.03894	0.00000	47.32000	0.04732	38.940		10.73	(0.03)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	17.73000		0.01773	0.00000	22.06000	0.02206	17.730		11.20	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	13.64000		0.01364	0.00000	17.10000	0.01710	13.640		11.36	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	13.20000		0.01320	0.00000	16.57000	0.01657	13.200		11.38	(0.01)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	3.50000		0.00350	0.00000	4.57000	0.00457	3.500		12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	2.63000		0.00263	0.00000	3.46000	0.00346	2.630		12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.29784		105.13376	0.00000	8.32557	104.96622			8.12	0.00	225,722,182.72	2,147	29,643.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,111.87000		1.11187	0.00000	1,061.34000	1.06134	1,111.870		7.82	0.35	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,602.64000		1.60264	0.00000	1,680.70000	1.68070	1,602.640		8.45	(0.41)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,999.32000		3.99932	0.00000	3,887.94000	3.88794	3,999.320		9.00	0.72	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	808.44000		0.80844	0.00000	855.38000	0.85538	808.440		9.31	(0.23)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	517.12000		0.51712	0.00000	549.88000	0.54988	517.120		9.90	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	264.34000		0.26434	0.00000	283.01000	0.28301	264.340		10.75	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.32301		107.15589	0.00000	8.35186	106.98577			7.51	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	984.15000		0.98415	0.00000	942.45000	0.94245	984.150		7.18	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,126.36000		2.12636	0.00000	2,053.84000	2.05384	2,126.360		7.46	0.46	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,873.79000		2.87379	0.00000	2,786.76000	2.78676	2,873.790		7.73	0.55	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,459.88000		1.45988	0.00000	1,520.00000	1.52000	1,459.880		8.35	(0.32)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,347.54000		1.34754	0.00000	1,403.93000	1.40393	1,347.540		8.47	(0.29)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	824.41000		0.82441	0.00000	861.96000	0.86196	824.410		9.25	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.34474		104.71202	0.00000	8.37489	104.53847			7.38	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.37420		106.70865	0.00000	8.40585	106.53118			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		8.54868		99.93943	0.00000	8.58079	99.72098			10.04	0.00	285,826,769.80	2,860	252,924.00
R2037	On 06/08/2026	Bond Future	9.30	Put	150.92000		0.15092	0.00000	179.59000	0.17959	150.920		12.00	(0.09)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,403.31000		9.40331	0.00000	9,189.44000	9.18944	9,403.310		13.85	0.99	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1.54000		0.00154	0.00000	2.11000	0.00211	1.540		15.06	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.06000		0.00006	0.00000	0.09000	0.00009	0.060		15.06	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.58320		101.77510	0.00000	8.61637	101.55339			9.46	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,362.93000		6.36293	0.00000	6,190.97000	6.19097	6,362.930		11.30	0.81	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	268.78000		0.26878	0.00000	290.42000	0.29042	268.780		12.87	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	102.21000		0.10221	0.00000	111.82000	0.11182	102.210		13.42	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.61093		99.47448	0.00000	8.64528	99.24904			9.18	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
R2037	On 04/02/2027	Bond Future	8.44	Call	2,283.14	000	2.28314	0.00000	2,189.41	000	2.18941	2,283.140	9.12	0.45	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,422.69	000	1.42269	0.00000	1,491.64	000	1.49164	1,422.690	10.56	(0.27)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	886.02	000	0.88602	0.00000	932.23	000	0.93223	886.020	11.51	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.64457		101.38786	0.00000	8.68027		101.15794		8.73	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.68651		99.06161	0.00000	8.72375		98.82671		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		8.67964		119.83941	0.00000	8.71176		119.58232		9.69	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.72131		116.55752	0.00000	8.75450		116.29666		9.61	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.75643		118.79978	0.00000	8.79079		118.53455		8.82	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.79273		115.60028	0.00000	8.82843		115.32979		8.84	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.83623		117.80359	0.00000	8.87343		117.52723		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		8.77978		111.85621	0.00000	8.81188		111.60058		10.74	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.82217		108.93187	0.00000	8.85528		108.67241		10.60	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.85849		111.02735	0.00000	8.89269		110.76357		9.89	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.89592		108.18279	0.00000	8.93138		107.91372		9.86	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,176.84	000	4.17684	0.00000	4,041.65	000	4.04165	4,176.840	10.11	0.53	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,174.51	000	2.17451	0.00000	2,260.30	000	2.26030	2,174.510	11.30	(0.29)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.94012		110.24478	0.00000	8.97697		109.96995		9.38	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,933.21	000	3.93321	0.00000	3,806.19	000	3.80619	3,933.210	9.46	0.49	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,248.94	000	4.24894	0.00000	4,115.87	000	4.11587	4,248.940	9.54	0.51	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,878.35	000	2.87835	0.00000	2,978.02	000	2.97802	2,878.350	10.45	(0.34)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,595.10	000	2.59510	0.00000	2,686.51	000	2.68651	2,595.100	10.69	(0.31)	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		8.85038		101.45149	0.00000	8.87751		101.23901		11.56	0.00	20,290,298.00	200	83,796.00
R2040	On 06/08/2026	Bond Future	9.20	Put	596.07	000	0.59607	0.00000	667.80	000	0.66780	596.070	12.70	(0.24)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.89014		103.31490	0.00000	8.91804		103.09940		10.97	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,210.56	000	8.21056	0.00000	8,039.07	000	8.03907	8,210.560	13.51	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	299.32	000	0.29932	0.00000	319.82	000	0.31982	299.320	15.33	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	103.26	000	0.10326	0.00000	111.84	000	0.11184	103.260	15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.92440		100.79340	0.00000	8.95317		100.57431		11.11	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,840.34	000	2.84034	0.00000	2,747.38	000	2.74738	2,840.340	10.78	0.46	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,658.12	000	1.65812	0.00000	1,724.60	000	1.72460	1,658.120	12.51	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,049.36	000	1.04936	0.00000	1,094.72	000	1.09472	1,049.360	13.58	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.96395		102.73216	0.00000	8.99372		102.50873		10.58	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.01116		100.18090	0.00000	9.04208		99.95256		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		8.93989		113.56401	0.00000	8.97703		113.23280		12.24	0.00	0.00	0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		8.98303		110.54499	0.00000	9.02126		110.20860		12.08	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.02071		112.67152	0.00000	9.06011		112.32927		11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.05937		109.73248	0.00000	9.10008		109.38351		11.29	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.10408		111.82402	0.00000	9.14624		111.46766		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		8.94911		98.53676	0.00000	8.98116		98.26046		13.60	0.00	0.00	0	52,204.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,465.16	000	1.46516	0.00000	1,616.15	000	1.61615	1,465.160	13.60	(0.45)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	762.55	000	0.76255	0.00000	861.98	000	0.86198	762.550	14.36	(0.27)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	189.92	000	0.18992	0.00000	225.12	000	0.22512	189.920	16.08	(0.08)	0.00	0	14,500.00

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 05/11/2026	Bond Future	0.00		8.98676		100.34663	0.00000	9.01965	100.06607			12.89	0.00	0.00	0	87,525.00
R2044	On 04/02/2027	Bond Future	0.00		9.01951		97.89329	0.00000	9.05332	97.60792			12.63	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.05674		99.77624	0.00000	9.09159	99.48525			12.09	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.10051		97.29390	0.00000	9.13654	96.99674			12.07	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		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		8.91127		102.38105	0.00000	8.93793	102.13112			14.31	0.00	0.00	0	255,376.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,443.77000		1.44377	0.00000	1,576.27000	1.57627	1,443.770		14.31	(0.42)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	854.89000		0.85489	0.00000	950.06000	0.95006	854.890		14.96	(0.28)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	93.83000		0.09383	0.00000	111.67000	0.11167	93.830		17.85	(0.04)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.94802		99.82320	0.00000	8.97533	99.56952			14.15	0.00	0.00	0	38,165.00
R2048	On 04/02/2027	Bond Future	0.00		8.98056		101.74326	0.00000	9.00859	101.48522			13.29	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.01065		99.25870	0.00000	9.03947	98.99559			13.31	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.04573		101.15127	0.00000	9.07545	100.88248			12.74	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		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		8.84557		132.51949	0.00000	8.87216	132.18574			14.23	0.00	0.00	0	52,439.00
R2053	On 06/08/2026	Bond Future	8.10	Call	120.72000		0.12072	0.00000	112.50000	0.11250	120.720		13.92	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,381.81000		4.38181	0.00000	4,182.81000	4.18281	4,381.810		15.29	0.70	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,246.87000		1.24687	0.00000	1,381.62000	1.38162	1,246.870		15.29	(0.30)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	314.99000		0.31499	0.00000	364.74000	0.36474	314.990		17.13	(0.09)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.87882		129.09231	0.00000	8.90606	128.75340			14.18	0.00	0.00	0	4,511.00
R2053	On 04/02/2027	Bond Future	0.00		8.90713		131.57565	0.00000	8.93506	131.23092			13.36	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.93585		128.24368	0.00000	8.96455	127.89231			13.86	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.96904		130.68817	0.00000	8.99863	130.32911			13.26	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		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		8.40568		88.23154	0.00000	8.44255	88.01368			9.63	0.00	0.00	0	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.43759		86.70084	0.00000	8.47569	86.47969			9.80	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.46246		88.36863	0.00000	8.50191	88.14369			9.10	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,332.88000		1.33288	0.00000	1,260.84000	1.26084	1,332.880		8.62	0.35	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,486.29000		1.48629	0.00000	1,566.09000	1.56609	1,486.290		9.88	(0.32)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.48806		86.91638	0.00000	8.52904	86.68701			8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,158.26000		2.15826	0.00000	2,063.45000	2.06345	2,158.260		8.65	0.44	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,410.10000		1.41010	0.00000	1,477.38000	1.47738	1,410.100	10.20	(0.27)	0.00	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.52040		88.57369	0.00000	8.56310	88.33939			8.43	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		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		100.00000		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		100.00000		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		100.00000		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		100.00000		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		269.77447		269.77447	0.00000	269.38861	269.38861			0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.21318		271.21318	0.00000	270.82223	270.82223			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.49327		276.49327	0.00000	276.09608	276.09608			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.20907		278.20907	0.00000	277.80456	277.80456			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.57982		283.57982	0.00000	283.16585	283.16585			0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		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		7.87340		99.84472	0.00000	7.89511	99.76466			5.05	0.00	0.00	0	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.89955		98.12793	0.00000	7.92251	98.04714			4.74	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.91225		100.01528	0.00000	7.93671	99.93348			4.30	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.91866		98.38584	0.00000	7.94497	98.30239			4.07	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	8.13	Call	1,925.26000	1.92526	0.00000	1,880.11000	1.88011	1,925.260	4.36	0.58	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	498.52000	0.49852	0.00000	516.26000	0.51626	498.520	5.33	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.93615	100.26229	0.00000	7.96480	100.17660		3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,616.56000	1.61656	0.00000	1,575.04000	1.57504	1,616.560	3.81	0.51	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	977.11000	0.97711	0.00000	1,007.35000	1.00735	977.110	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		8.87752	83.69299	0.00000	8.90430	83.50656		12.43	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.91726	81.93317	0.00000	8.94475	81.74393		12.79	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.95251	83.50905	0.00000	8.98077	83.31669		11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.98530	81.81593	0.00000	9.01443	81.61975		11.90	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.02384	83.37610	0.00000	9.05396	83.17565		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 :												878,513,524.11		8,146	1,751,091.00
Grand Total:												878,513,524.11		8,146	1,751,091.00