

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,270.96500	1,270.96500	0.00000	1,246.26200	1,246.26200		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,293.90600	1,293.90600	0.00000	1,268.75900	1,268.75900		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,318.04400	1,318.04400	0.00000	1,292.43000	1,292.43000		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,343.12400	1,343.12400	0.00000	1,317.02300	1,317.02300		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,368.32500	1,368.32500	0.00000	1,341.73200	1,341.73200		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,638.43100	1,638.43100	0.00000	1,581.86700	1,581.86700		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,668.00500	1,668.00500	0.00000	1,610.42200	1,610.42200		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,699.12200	1,699.12200	0.00000	1,640.46600	1,640.46600		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,731.45300	1,731.45300	0.00000	1,671.68200	1,671.68200		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,763.93900	1,763.93900	0.00000	1,703.04600	1,703.04600		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,383.62100	1,383.62100	0.00000	1,336.89400	1,336.89400		0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,408.59600	1,408.59600	0.00000	1,361.02700	1,361.02700		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,434.87300	1,434.87300	0.00000	1,386.41900	1,386.41900		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,462.17600	1,462.17600	0.00000	1,412.80100	1,412.80100		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,489.61100	1,489.61100	0.00000	1,439.30700	1,439.30700		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.02355	93.11176	0.00000	9.58478	90.35029		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.09620	94.83399	0.00000	9.68429	92.02174		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.16484	92.81344	0.00000	9.78126	89.94898		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.23576	94.60103	0.00000	9.88346	91.68155		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.31341	92.60049	0.00000	9.99460	89.62523		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.63208	91.25361	0.00000	10.19089	87.19180		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.69866	92.94152	0.00000	10.27615	88.80490		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.76009	90.41489	0.00000	10.35684	86.20131		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.82060	92.15643	0.00000	10.43735	87.86189		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.88805	89.64013	0.00000	10.52626	85.26368		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,357.13300	1,357.13300	0.00000	1,310.13800	1,310.13800		0.00	67,856,650.00	5	617.00
GOVI	On 06/08/2026		GOVI	0.00	1,381.63000	1,381.63000	0.00000	1,333.78800	1,333.78800		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,407.40400	1,407.40400	0.00000	1,358.67100	1,358.67100		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,434.18400	1,434.18400	0.00000	1,384.52500	1,384.52500		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,461.09400	1,461.09400	0.00000	1,410.50100	1,410.50100		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	147.15522	147.15522	0.00000	146.18731	146.18731		0.00	0.00	0	4,503.00
I2029	On 06/08/2026		Bond Future	0.00	149.87709	149.87709	0.00000	148.89172	148.89172		0.00	0.00	0	1,581.00
I2029	On 05/11/2026		Bond Future	0.00	151.19732	151.19732	0.00000	150.19432	150.19432		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	154.10897	154.10897	0.00000	153.08689	153.08689		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.51777	155.51777	0.00000	154.47620	154.47620		0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

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 07/05/2026	Bond Future	0.00	114.62056	114.62056	0.00000	114.18633	114.18633		2.66	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	114.32354	114.32354	0.00000	113.88182	113.88182		2.67	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.46094	116.46094	0.00000	116.01135	116.01135		2.48	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.23307	116.23307	0.00000	115.77566	115.77566		2.42	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.43815	118.43815	0.00000	117.97165	117.97165		2.23	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 07/05/2026	Bond Future	0.00	143.28779	143.28779	0.00000	141.67852	141.67852		0.00	0.00	48,431,273.02	338	10,281.00
I2033	On 06/08/2026	Bond Future	0.00	145.93811	145.93811	0.00000	144.29947	144.29947		0.00	0.00	372,434,056.72	2,552	2,882.00
I2033	On 05/11/2026	Bond Future	0.00	147.08318	147.08318	0.00000	145.41473	145.41473		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.91558	149.91558	0.00000	148.21523	148.21523		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.14010	151.14010	0.00000	149.40737	149.40737		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 07/05/2026	Bond Future	0.00	159.92128	159.92128	0.00000	155.60197	155.60197		0.00	0.00	27,826,302.72	174	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	160.68480	160.68480	0.00000	156.28621	156.28621		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	163.68877	163.68877	0.00000	159.20863	159.20863		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.59780	164.59780	0.00000	160.03228	160.03228		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.72122	167.72122	0.00000	163.06833	163.06833		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 07/05/2026	Bond Future	0.00	119.10643	119.10643	0.00000	119.92012	119.92012		8.96	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.46221	118.46221	0.00000	119.29163	119.29163		8.03	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.67704	120.67704	0.00000	121.52239	121.52239		7.58	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.09068	120.09068	0.00000	120.95326	120.95326		7.38	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.36879	122.36879	0.00000	123.24718	123.24718		7.01	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 07/05/2026	Bond Future	0.00	140.42055	140.42055	0.00000	136.34418	136.34418		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	143.01776	143.01776	0.00000	138.86643	138.86643		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	143.36354	143.36354	0.00000	139.13547	139.13547		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	146.12440	146.12440	0.00000	141.81526	141.81526		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	146.51512	146.51512	0.00000	142.12440	142.12440		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 07/05/2026	Bond Future	0.00	147.05571	147.05571	0.00000	142.90068	142.90068		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	147.33145	147.33145	0.00000	143.10008	143.10008		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	150.08567	150.08567	0.00000	145.77576	145.77576		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.47926	150.47926	0.00000	146.08720	146.08720		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	153.33463	153.33463	0.00000	148.85866	148.85866		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 07/05/2026	Bond Future	0.00	131.43767	131.43767	0.00000	126.10120	126.10120		12.84	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	131.02151	131.02151	0.00000	125.58701	125.58701		11.57	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.47095	133.47095	0.00000	127.93551	127.93551		10.99	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	133.13100	133.13100	0.00000	127.48980	127.48980		10.73	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.65673	135.65673	0.00000	129.90796	129.90796		10.27	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 07/05/2026	Index Future	0.00	442.17100	442.17100	0.00000	433.85500	433.85500		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	450.26200	450.26200	0.00000	441.79400	441.79400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	458.76800	458.76800	0.00000	450.14100	450.14100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	467.60300	467.60300	0.00000	458.80900	458.80900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	476.47900	476.47900	0.00000	467.51800	467.51800		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	Contracts Traded	Open Interest	
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
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	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43		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 07/05/2026		Bond Future	0.00	7.09449	102.86378	0.00000	7.32428	102.73412	0.66		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.88972	101.00246	0.00000	7.27878	100.86502	0.42		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.47583	102.86727	0.00000	6.69239	102.72774	0.14		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 07/05/2026		Bond Future	0.00	7.37190	105.56585	0.00000	7.68065	105.10041	1.87		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.38509	104.63021	0.00000	7.75546	104.18746	1.59		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.33907	105.93716	0.00000	7.79656	105.46082	1.28		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 07/05/2026		Bond Future	0.00	298.08149	298.08149	0.00000	293.54835	293.54835	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.19111	298.19111	0.00000	293.57513	293.57513	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	303.76554	303.76554	0.00000	299.06433	299.06433	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.09833	304.09833	0.00000	299.30827	299.30827	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.86877	309.86877	0.00000	304.98655	304.98655	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 07/05/2026		Bond Future	0.00	7.77641	102.92380	0.00000	8.28170	101.32550	4.90		0.00	10,292,380.00	100	103,969.00
R2030	On 07/05/2026		Bond Future	7.21 Call	39.80000	0.03980	0.00000	1.26000	0.00126	39.800	4.27	0.07	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	402.71000	0.40271	0.00000	43.89000	0.04389	402.710	4.33	0.44	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	323.76000	0.32376	0.00000	1,281.68000	1.28168	323.760	4.51	(0.36)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.82047	100.79239	0.00000	8.36888	99.16524	4.67		0.00	363,961,320.29	3,611	68,439.00
R2030	On 06/08/2026		Bond Future	7.21 Call	299.74000	0.29974	0.00000	75.85000	0.07585	299.740	4.09	0.22	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	775.33000	0.77533	0.00000	259.54000	0.25954	775.330	4.04	0.45	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	657.05000	0.65705	0.00000	1,492.85000	1.49285	657.050	4.24	(0.38)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.83749	102.65343	0.00000	8.43307	100.99673	4.15		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.84501	100.59954	0.00000	8.49729	98.91148	3.83		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.87786	102.48507	0.00000	8.59757	100.76499	3.51		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 07/05/2026		Bond Future	0.00	8.19167	101.20027	0.00000	8.68753	98.94815	7.78		0.00	607,201.62	6	124,997.00
R2032	On 06/08/2026		Bond Future	0.00	8.24035	103.04692	0.00000	8.76435	100.75404	6.98		0.00	200,941,494.00	1,950	45,140.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 05/11/2026	Bond Future	0.00		8.27926	100.78958	0.00000	8.83344	98.45481			6.93	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.31495	102.70783	0.00000	8.90270	100.32889			6.30	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.36050	100.47351	0.00000	8.98555	98.04954			5.93	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 07/05/2026	Bond Future	0.00		8.27659	110.03907	0.00000	8.77682	107.35071			8.22	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00		8.32539	112.04696	0.00000	8.85166	109.30997			7.79	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		8.36506	109.07345	0.00000	8.91893	106.28643			7.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.40176	111.14946	0.00000	8.98594	108.30959			6.88	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.44725	108.19082	0.00000	9.06464	105.29724			6.57	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 07/05/2026	Bond Future	0.00		8.53653	103.80355	0.00000	9.09116	100.44648			10.47	0.00	6,288,315,255.45	60,579	53,167.00
R2035	On 07/05/2026	Bond Future	8.29	Call	495.71000	0.49571	0.00000	41.56000	0.04156	495.710	9.34	0.29	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31	Put	1,947.26000	1.94726	0.00000	4,817.55000	4.81755	1,947.260	9.35	(0.69)	0.00	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	1,063.11000	1.06311	0.00000	3,434.96000	3.43496	1,063.110	9.46	(0.48)	0.00	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,058.92000	2.05892	0.00000	437.85000	0.43785	2,058.920	9.63	0.72	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	123.16000	0.12316	0.00000	893.85000	0.89385	123.160	10.37	(0.09)	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,563.75000	6.56375	0.00000	3,455.82000	3.45582	6,563.750	11.36	0.98	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,675.39000	6.67539	0.00000	3,554.09000	3.55409	6,675.390	11.41	0.98	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,954.24000	6.95424	0.00000	3,802.36000	3.80236	6,954.240	11.53	0.98	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.18000	0.00418	0.00000	63.45000	0.06345	4.180	12.53	0.00	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	3.89000	0.00389	0.00000	59.75000	0.05975	3.890	12.58	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.26000	0.00326	0.00000	51.44000	0.05144	3.260	12.70	0.00	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.55000	0.00055	0.00000	11.83000	0.01183	0.550	13.38	0.00	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.51000	0.00051	0.00000	11.02000	0.01102	0.510	13.41	0.00	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.41000	0.00041	0.00000	9.22000	0.00922	0.410	13.49	0.00	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.58579	105.69766	0.00000	9.16441	102.27968			9.55	0.00	3,473,964,991.22	32,867	55,173.00
R2035	On 06/08/2026	Bond Future	7.70	Call	561.65000	0.56165	0.00000	161.79000	0.16179	561.650	9.55	0.18	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95	Call	820.90000	0.82090	0.00000	249.58000	0.24958	820.900	9.20	0.25	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,359.81000	1.35981	0.00000	455.33000	0.45533	1,359.810	8.79	0.38	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,975.30000	2.97530	0.00000	5,424.17000	5.42417	2,975.300	8.80	(0.60)	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,537.93000	2.53793	0.00000	1,044.79000	1.04479	2,537.930	8.90	0.57	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,819.05000	2.81905	0.00000	1,206.43000	1.20643	2,819.050	8.95	0.60	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,200.18000	4.20018	0.00000	2,105.59000	2.10559	4,200.180	9.37	0.73	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	875.88000	0.87588	0.00000	2,097.62000	2.09762	875.880	9.49	(0.25)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,601.97000	4.60197	0.00000	2,393.40000	2.39340	4,601.970	9.51	0.75	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	681.42000	0.68142	0.00000	1,695.84000	1.69584	681.420	9.79	(0.20)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	492.08000	0.49208	0.00000	1,276.66000	1.27666	492.080	10.21	(0.15)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	442.65000	0.44265	0.00000	1,161.88000	1.16188	442.650	10.36	(0.14)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	436.80000	0.43680	0.00000	1,148.20000	1.14820	436.800	10.37	(0.13)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	258.19000	0.25819	0.00000	711.49000	0.71149	258.190	11.14	(0.08)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	230.80000	0.23080	0.00000	641.27000	0.64127	230.800	11.30	(0.07)	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.63045	103.14712	0.00000	9.23395	99.66651			9.25	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,307.34000	1.30734	0.00000	534.05000	0.53405	1,307.340	9.01	0.30	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,227.39000	3.22739	0.00000	5,463.62000	5.46362	3,227.390	8.67	(0.54)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,251.42000	3.25142	0.00000	1,623.54000	1.62354	3,251.420	8.76	0.57	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,884.09000	1.88409	0.00000	3,537.67000	3.53767	1,884.090	8.91	(0.37)	0.00	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	9.30	Put	1,339.24	0.0000	1.33924	0.00000	2,638.31	2.63831	1,339.240	9.33	(0.28)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	827.42	0.0000	0.82742	0.00000	1,707.26	1.70726	827.420	10.11	(0.18)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.67405	0.0000	105.11019	0.00000	9.30484	101.56355		8.90	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,280.25	0.0000	1.28025	0.00000	575.58	0.57558	1,280.250	8.76	0.26	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,025.13	0.0000	2.02513	0.00000	966.43	0.96643	2,025.130	8.35	0.38	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,660.53	0.0000	2.66053	0.00000	4,524.82	4.52482	2,660.530	8.27	(0.43)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.72025	0.0000	102.57690	0.00000	9.37958	98.96334		8.57	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.90545	0.0000	99.58483	0.00000	9.45985	95.96744		11.86	0.00	7,851,865,506.18	78,846	176,257.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,563.06	0.0000	1.56306	0.00000	266.48	0.26648	1,563.060	10.95	0.59	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,003.80	0.0000	4.00380	0.00000	1,396.10	1.39610	4,003.800	11.84	0.88	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	27.43	0.0000	0.02743	0.00000	279.52	0.27952	27.430	13.30	(0.02)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,482.04	0.0000	12.48204	0.00000	8,883.47	8.88347	12,482.040	15.39	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.0000	0.00000	0.00000	0.03000	0.00003		16.50	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.96714	0.0000	97.14189	0.00000	9.54333	93.45884		11.42	0.00	6,979,741,938.39	71,851	94,784.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,167.31	0.0000	7.16731	0.00000	4,339.64	4.33964	7,167.310	12.48	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	246.85	0.0000	0.24685	0.00000	660.77	0.66077	246.850	13.92	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	117.12	0.0000	0.11712	0.00000	330.41	0.33041	117.120	15.04	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.01559	0.0000	98.93562	0.00000	9.61336	95.18494		11.07	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,741.35	0.0000	4.74135	0.00000	2,638.40	2.63840	4,741.350	10.62	0.65	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	939.03	0.0000	0.93903	0.00000	1,870.04	1.87004	939.030	11.96	(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	562.22	0.0000	0.56222	0.00000	1,152.22	1.15222	562.220	13.08	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.06304	0.0000	96.56054	0.00000	9.68427	92.73870		10.80	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,038.95	0.0000	2.03895	0.00000	987.82	0.98782	2,038.950	10.40	0.35	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,843.36	0.0000	2.84336	0.00000	4,753.19	4.75319	2,843.360	10.25	(0.41)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,876.98	0.0000	1.87698	0.00000	3,293.69	3.29369	1,876.980	10.89	(0.30)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.12200	0.0000	98.37016	0.00000	9.76816	94.47625		10.02	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.99995	0.0000	114.74323	0.00000	9.54905	110.52904		11.91	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.06105	0.0000	116.83700	0.00000	9.63137	112.54624		10.70	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.11558	0.0000	113.51074	0.00000	9.70770	109.14136		10.54	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.16885	0.0000	115.67129	0.00000	9.78419	111.21886		9.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.22874	0.0000	112.35604	0.00000	9.86874	107.81975		9.76	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.10486	0.0000	106.88677	0.00000	9.64347	102.80023		13.15	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.16582	0.0000	108.83712	0.00000	9.72413	104.67638		12.15	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.22050	0.0000	105.86742	0.00000	9.79899	101.63032		11.89	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.27403	0.0000	107.88241	0.00000	9.87391	103.56486		11.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.33370	0.0000	104.92548	0.00000	9.95624	100.52655		11.27	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.0000	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	0.0000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		9.22646	0.0000	100.74351	0.00000	9.79049	96.58571		13.38	0.00	720,215,352.99	7,149	53,927.00
R2040	On 07/05/2026	Bond Future	8.65	Call	205.13	0.0000	0.20513	0.00000	12.39	0.01239	205.130	12.87	0.12	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,360.60	0.0000	10.36060	0.00000	6,339.03	6.33903	10,360.600	16.17	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.41	0.0000	0.00041	0.00000	7.85	0.00785	0.410	18.75	0.00	0.00	0	1,460.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.03000	0.00003	0.00000	0.91000	0.00091	0.030	18.82	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.29180	98.07110	0.00000	9.87611	93.83776		13.54	0.00	0.00	0	47,806.00
R2040	On 05/11/2026	Bond Future	0.00		9.34483	99.88205	0.00000	9.94898	95.57092		12.66	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,075.53000	6.07553	0.00000	3,504.04000	3.50404	6,075.530	12.51	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,037.71000	1.03771	0.00000	2,040.73000	2.04073	1,037.710	14.09	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	626.94000	0.62694	0.00000	1,269.94000	1.26994	626.940	15.28	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.39741	97.27452	0.00000	10.02297	92.88157		12.45	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,434.36000	2.43436	0.00000	1,193.76000	1.19376	2,434.360	12.08	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,287.34000	3.28734	0.00000	5,438.22000	5.43822	3,287.340	12.00	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,197.24000	2.19724	0.00000	3,801.28000	3.80128	2,197.240	12.75	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.46007	99.09743	0.00000	10.10820	94.62170		12.00	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 07/05/2026	Bond Future	0.00		9.27977	108.09399	0.00000	9.83819	103.42171		14.14	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.34064	110.06640	0.00000	9.91815	105.30925		13.70	0.00	82,329,667.20	748	748.00
R2042	On 05/11/2026	Bond Future	0.00		9.39561	106.99336	0.00000	9.99256	102.14879		13.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.44952	109.02973	0.00000	10.06693	104.09325		12.64	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.50887	105.96826	0.00000	10.14788	100.93872		12.80	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 07/05/2026	Bond Future	0.00		9.31488	97.56050	0.00000	9.87314	93.10156		14.91	0.00	0.00	0	153,671.00
R2044	On 07/05/2026	Bond Future	10.00	Put	190.47000	0.19047	0.00000	1,216.12000	1.21612	190.470	15.63	(0.09)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.37534	94.95532	0.00000	9.95197	90.41536		15.16	0.00	0.00	0	7,030.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,922.92000	4.92292	0.00000	8,307.79000	8.30779	4,922.920	14.05	(0.64)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,627.60000	3.62760	0.00000	6,591.13000	6.59113	3,627.600	14.13	(0.54)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,853.06000	1.85306	0.00000	3,897.63000	3.89763	1,853.060	14.61	(0.34)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.42450	96.70869	0.00000	10.01892	92.08533		14.23	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.47308	94.16598	0.00000	10.08658	89.45481		14.07	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.53022	95.93064	0.00000	10.16374	91.13077		13.60	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 07/05/2026	Bond Future	0.00		9.27169	96.86539	0.00000	9.82914	92.08703		16.19	0.00	2,905,961.70	30	142,152.00
R2048	On 07/05/2026	Bond Future	8.30	Call	49.49000	0.04949	0.00000	2.27000	0.00227	49.490	16.94	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	234.02000	0.23402	0.00000	14.28000	0.01428	234.020	15.56	0.12	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.32270	98.63293	0.00000	9.89719	93.76763		15.74	0.00	0.00	0	159,025.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,966.14000	4.96614	0.00000	8,513.55000	8.51355	4,966.140	14.43	(0.62)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,322.30000	1.32230	0.00000	2,976.00000	2.97600	1,322.300	15.74	(0.24)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.37008	96.01539	0.00000	9.96167	91.06074		15.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.41714	97.84273	0.00000	10.02696	92.79399		14.61	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.46504	95.23654	0.00000	10.09337	90.09273		14.39	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 07/05/2026	Bond Future	0.00		9.20105	125.30920	0.00000	9.74830	119.07148		16.73	0.00	0.00	0	28,998.00
R2053	On 06/08/2026	Bond Future	0.00		9.25003	127.59577	0.00000	9.81391	121.24460		15.61	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10	Call	774.49000	0.77449	0.00000	232.89000	0.23289	774.490	16.57	0.13	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,507.98000	3.50798	0.00000	1,365.68000	1.36568	3,507.980	14.78	0.45	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,296.76000	5.29676	0.00000	9,505.63000	9.50563	5,296.760	14.78	(0.55)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,678.30000	2.67830	0.00000	5,574.09000	5.57409	2,678.300	15.30	(0.34)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.29361	124.08998	0.00000	9.87422	117.62209		16.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.33577	126.45184	0.00000	9.93383	119.86113		15.07	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.38192	122.96065	0.00000	9.99831	116.24581		14.84	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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 07/05/2026	Bond Future	0.00	8.71676	84.58166	0.00000	9.27547	81.39772		12.08	0.00	0.00	0	46,242.00
R209	On 06/08/2026	Bond Future	0.00	8.76726	86.12504	0.00000	9.34692	82.88332		11.61	0.00	92,756,668.08	1,077	1,847.00
R209	On 05/11/2026	Bond Future	0.00	8.81107	84.56367	0.00000	9.41237	81.26245		11.22	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.85319	86.17308	0.00000	9.47762	82.80924		10.46	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,477.68000	1.47768	0.00000	693.19000	0.69319	1,477.680	10.32	0.30	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,783.35000	2.78335	0.00000	4,602.21000	4.60221	2,783.350	9.85	(0.45)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.90146	84.63736	0.00000	9.55055	81.21005		10.06	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,996.06000	1.99606	0.00000	1,010.40000	1.01040	1,996.060	9.83	0.36	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,406.98000	2.40698	0.00000	3,973.60000	3.97360	2,406.980	9.86	(0.38)	0.00	0	4,620.00
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 07/05/2026	Bond Future	0.00	261.57489	261.57489	0.00000	261.40314	261.40314		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.41307	266.41307	0.00000	266.23896	266.23896		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.86442	267.86442	0.00000	267.68857	267.68857		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.02289	273.02289	0.00000	272.84408	272.84408		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.59300	274.59300	0.00000	274.41098	274.41098		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 07/05/2026	Bond Future	0.00	8.02525	97.35250	0.00000	8.52741	95.45438		6.44	0.00	0.00	0	81,241.00
R213	On 06/08/2026	Bond Future	0.00	8.06830	99.12893	0.00000	8.60342	97.19649		6.00	0.00	0.00	0	3,578.00
R213	On 05/11/2026	Bond Future	0.00	8.10493	97.40816	0.00000	8.67607	95.44047		5.63	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.13846	99.26198	0.00000	8.75118	97.25704		5.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.17681	97.57079	0.00000	8.83572	95.52792		4.92	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,710.60000	1.71060	0.00000	883.45000	0.88345	1,710.600	4.41	0.50	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	794.56000	0.79456	0.00000	1,447.12000	1.44712	794.560	5.12	(0.25)	0.00	0	2,830.00
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 07/05/2026	Bond Future	0.00	9.22779	79.48814	0.00000	9.78555	75.85901		15.24	0.00	0.00	0	41,220.00
R214	On 06/08/2026	Bond Future	0.00	9.28220	80.93858	0.00000	9.85763	77.24348		14.17	0.00	18,130,241.92	224	224.00
R214	On 05/11/2026	Bond Future	0.00	9.33302	79.13569	0.00000	9.92634	75.37267		14.41	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.38368	80.64179	0.00000	9.99614	76.80733		13.54	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.43565	78.85504	0.00000	10.06764	74.94842		13.22	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 :										26,602,576,261.50			262,107	1,880,056.00
Grand Total:										26,602,576,261.50			262,107	1,880,056.00