

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2026

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	
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,269.93900	1,269.93900	0.00000	1,270.96500	1,270.96500	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,292.86000	1,292.86000	0.00000	1,293.90600	1,293.90600	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,316.97600	1,316.97600	0.00000	1,318.04400	1,318.04400	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,342.03500	1,342.03500	0.00000	1,343.12400	1,343.12400	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,367.21700	1,367.21700	0.00000	1,368.32500	1,368.32500	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,639.17800	1,639.17800	0.00000	1,638.43100	1,638.43100	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,668.76400	1,668.76400	0.00000	1,668.00500	1,668.00500	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,699.89200	1,699.89200	0.00000	1,699.12200	1,699.12200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,732.23700	1,732.23700	0.00000	1,731.45300	1,731.45300	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,764.74000	1,764.74000	0.00000	1,763.93900	1,763.93900	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,384.50900	1,384.50900	0.00000	1,383.62100	1,383.62100	0.00	0.00	166,141,080.00	12	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,409.49900	1,409.49900	0.00000	1,408.59600	1,408.59600	0.00	0.00	169,139,880.00	12	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,435.79100	1,435.79100	0.00000	1,434.87300	1,434.87300	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,463.11000	1,463.11000	0.00000	1,462.17600	1,462.17600	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,490.56400	1,490.56400	0.00000	1,489.61100	1,489.61100	0.00	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	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.02273	93.11587	0.00000	9.02355	93.11176	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.09535	94.83813	0.00000	9.09620	94.83399	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.16398	92.81751	0.00000	9.16484	92.81344	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.23487	94.60512	0.00000	9.23576	94.60103	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.31245	92.60477	0.00000	9.31341	92.60049	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 07/05/2026		Bond Future	0.00	9.61109	91.41163	0.00000	9.63208	91.25361	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.67699	93.10241	0.00000	9.69866	92.94152	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.73773	90.57866	0.00000	9.76009	90.41489	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.79751	92.32332	0.00000	9.82060	92.15643	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.86416	89.81032	0.00000	9.88805	89.64013	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 07/05/2026		GOVI	0.00	1,358.04600	1,358.04600	0.00000	1,357.13300	1,357.13300	0.00	0.00	0.00	0	617.00
GOVI	On 06/08/2026		GOVI	0.00	1,382.55700	1,382.55700	0.00000	1,381.63000	1,381.63000	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,408.34700	1,408.34700	0.00000	1,407.40400	1,407.40400	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,435.14400	1,435.14400	0.00000	1,434.18400	1,434.18400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,462.07300	1,462.07300	0.00000	1,461.09400	1,461.09400	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 07/05/2026		Bond Future	0.00	147.00460	147.00460	0.00000	147.15522	147.15522	0.00	0.00	1,176,036.80	8	4,495.00
I2029	On 06/08/2026		Bond Future	0.00	149.72357	149.72357	0.00000	149.87709	149.87709	0.00	0.00	0.00	0	1,581.00
I2029	On 05/11/2026		Bond Future	0.00	151.04070	151.04070	0.00000	151.19732	151.19732	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.94925	153.94925	0.00000	154.10897	154.10897	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.35514	155.35514	0.00000	155.51777	155.51777	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

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	115.37992	115.37992	0.00000	114.62056	114.62056		2.66	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	115.09683	115.09683	0.00000	114.32354	114.32354		2.67	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.24849	117.24849	0.00000	116.46094	116.46094		2.48	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.03564	117.03564	0.00000	116.23307	116.23307		2.42	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.25610	119.25610	0.00000	118.43815	118.43815		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	143.87309	143.87309	0.00000	143.28779	143.28779		0.00	0.00	1,150,984.72	8	10,273.00
I2033	On 06/08/2026	Bond Future	0.00	146.53412	146.53412	0.00000	145.93811	145.93811		0.00	0.00	0.00	0	2,882.00
I2033	On 05/11/2026	Bond Future	0.00	147.69013	147.69013	0.00000	147.08318	147.08318		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.53413	150.53413	0.00000	149.91558	149.91558		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.77059	151.77059	0.00000	151.14010	151.14010		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	159.91874	159.91874	0.00000	159.92128	159.92128		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	160.68195	160.68195	0.00000	160.68480	160.68480		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	163.68565	163.68565	0.00000	163.68877	163.68877		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.59461	164.59461	0.00000	164.59780	164.59780		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.71801	167.71801	0.00000	167.72122	167.72122		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	119.37502	119.37502	0.00000	119.10643	119.10643		8.96	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.73567	118.73567	0.00000	118.46221	118.46221		8.03	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.95541	120.95541	0.00000	120.67704	120.67704		7.58	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.37420	120.37420	0.00000	120.09068	120.09068		7.38	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.65785	122.65785	0.00000	122.36879	122.36879		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	144.21915	144.21915	0.00000	140.42055	140.42055		0.00	0.00	144,219.15	1	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	146.88653	146.88653	0.00000	143.01776	143.01776		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	147.30432	147.30432	0.00000	143.36354	143.36354		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	150.14090	150.14090	0.00000	146.12440	146.12440		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.60810	150.60810	0.00000	146.51512	146.51512		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	146.30773	146.30773	0.00000	147.05571	147.05571		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	146.56947	146.56947	0.00000	147.33145	147.33145		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	149.30911	149.30911	0.00000	150.08567	150.08567		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.68770	149.68770	0.00000	150.47926	150.47926		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.52810	152.52810	0.00000	153.33463	153.33463		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	131.43504	131.43504	0.00000	131.43767	131.43767		12.84	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	131.01884	131.01884	0.00000	131.02151	131.02151		11.57	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.46814	133.46814	0.00000	133.47095	133.47095		10.99	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	133.12804	133.12804	0.00000	133.13100	133.13100		10.73	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.65368	135.65368	0.00000	135.65673	135.65673		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	443.99100	443.99100	0.00000	442.17100	442.17100		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	452.11400	452.11400	0.00000	450.26200	450.26200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	460.65500	460.65500	0.00000	458.76800	458.76800		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	469.52500	469.52500	0.00000	467.60300	467.60300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	478.43800	478.43800	0.00000	476.47900	476.47900		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	7.13983	102.83818	0.00000	7.09449	102.86378	0.66		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.96703	100.97512	0.00000	6.88972	101.00246	0.42		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.71971	102.83927	0.00000	5.47583	102.86727	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	7.36093	105.58243	0.00000	7.37190	105.56585	1.87		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.37201	104.64589	0.00000	7.38509	104.63021	1.59		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.32305	105.95389	0.00000	7.33907	105.93716	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	298.56448	298.56448	0.00000	298.08149	298.08149	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.68263	298.68263	0.00000	298.19111	298.19111	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.26579	304.26579	0.00000	303.76554	303.76554	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.60794	304.60794	0.00000	304.09833	304.09833	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.38848	310.38848	0.00000	309.86877	309.86877	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	7.80655	102.82758	0.00000	7.77641	102.92380	4.90		0.00	25,706,895.00	250	104,219.00
R2030	On 07/05/2026		Bond Future	7.21 Call	30.73000	0.03073	0.00000	39.80000	0.03980	30.730	4.27	0.06	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	353.81000	0.35381	0.00000	402.71000	0.40271	353.810	4.33	0.40	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	351.09000	0.35109	0.00000	323.76000	0.32376	351.090	4.51	(0.39)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.85322	100.69429	0.00000	7.82047	100.79239	4.67		0.00	0.00	0	68,439.00
R2030	On 06/08/2026		Bond Future	7.21 Call	275.66000	0.27566	0.00000	299.74000	0.29974	275.660	4.09	0.21	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	728.36000	0.72836	0.00000	775.33000	0.77533	728.360	4.04	0.43	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	691.16000	0.69116	0.00000	657.05000	0.65705	691.160	4.24	(0.40)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.87311	102.55339	0.00000	7.83749	102.65343	4.15		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.88404	100.49753	0.00000	7.84501	100.59954	3.83		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.92085	102.38128	0.00000	7.87786	102.48507	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	8.20633	101.13277	0.00000	8.19167	101.20027	7.78		0.00	548,341,878.94	5,422	129,629.00
R2032	On 06/08/2026		Bond Future	0.00	8.25587	102.97806	0.00000	8.24035	103.04692	6.98		0.00	234,172,108.44	2,274	46,480.00

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	8.29571	100.71929	0.00000	8.27926	100.78958		6.93	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.33240	102.63618	0.00000	8.31495	102.70783		6.30	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.37902	100.40062	0.00000	8.36050	100.47351		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	8.29631	109.93146	0.00000	8.27659	110.03907		8.22	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.34615	111.93730	0.00000	8.32539	112.04696		7.79	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.38694	108.96159	0.00000	8.36506	109.07345		7.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.42484	111.03543	0.00000	8.40176	111.14946		6.88	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.47161	108.07475	0.00000	8.44725	108.19082		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	8.53595	103.80714	0.00000	8.53653	103.80355		10.47	0.00	1,032,362,007.30	9,945	44,622.00
R2035	On 07/05/2026	Bond Future	8.29 Call	480.46000	0.48046	0.00000	495.71000	0.49571	480.460	9.34	0.29	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,928.06000	1.92806	0.00000	1,947.26000	1.94726	1,928.060	9.35	(0.69)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	1,042.18000	1.04218	0.00000	1,063.11000	1.06311	1,042.180	9.46	(0.48)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,044.92000	2.04492	0.00000	2,058.92000	2.05892	2,044.920	9.63	0.72	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	114.64000	0.11464	0.00000	123.16000	0.12316	114.640	10.37	(0.08)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,564.54000	6.56454	0.00000	6,563.75000	6.56375	6,564.540	11.36	0.98	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,676.33000	6.67633	0.00000	6,675.39000	6.67539	6,676.330	11.41	0.98	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	6,955.53000	6.95553	0.00000	6,954.24000	6.95424	6,955.530	11.53	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	3.51000	0.00351	0.00000	4.18000	0.00418	3.510	12.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	3.26000	0.00326	0.00000	3.89000	0.00389	3.260	12.58	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	2.72000	0.00272	0.00000	3.26000	0.00326	2.720	12.70	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.44000	0.00044	0.00000	0.55000	0.00055	0.440	13.38	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.40000	0.00040	0.00000	0.51000	0.00051	0.400	13.41	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.32000	0.00032	0.00000	0.41000	0.00041	0.320	13.49	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.58520	105.70122	0.00000	8.58579	105.69766		9.55	0.00	376,930,550.52	3,566	58,079.00
R2035	On 06/08/2026	Bond Future	7.70 Call	555.91000	0.55591	0.00000	561.65000	0.56165	555.910	9.55	0.18	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	814.37000	0.81437	0.00000	820.90000	0.82090	814.370	9.20	0.25	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,352.70000	1.35270	0.00000	1,359.81000	1.35981	1,352.700	8.79	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,964.56000	2.96456	0.00000	2,975.30000	2.97530	2,964.560	8.80	(0.60)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,531.08000	2.53108	0.00000	2,537.93000	2.53793	2,531.080	8.90	0.57	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,812.44000	2.81244	0.00000	2,819.05000	2.81905	2,812.440	8.95	0.60	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,194.89000	4.19489	0.00000	4,200.18000	4.20018	4,194.890	9.37	0.73	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	867.39000	0.86739	0.00000	875.88000	0.87588	867.390	9.49	(0.25)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,597.09000	4.59709	0.00000	4,601.97000	4.60197	4,597.090	9.51	0.76	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	673.78000	0.67378	0.00000	681.42000	0.68142	673.780	9.79	(0.20)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	485.55000	0.48555	0.00000	492.08000	0.49208	485.550	10.21	(0.15)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	436.47000	0.43647	0.00000	442.65000	0.44265	436.470	10.36	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	430.66000	0.43066	0.00000	436.80000	0.43680	430.660	10.37	(0.13)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	253.65000	0.25365	0.00000	258.19000	0.25819	253.650	11.14	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	226.57000	0.22657	0.00000	230.80000	0.23080	226.570	11.30	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.62986	103.15060	0.00000	8.63045	103.14712		9.25	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,302.55000	1.30255	0.00000	1,307.34000	1.30734	1,302.550	9.01	0.30	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,219.11000	3.21911	0.00000	3,227.39000	3.22739	3,219.110	8.67	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,247.01000	3.24701	0.00000	3,251.42000	3.25142	3,247.010	8.76	0.57	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,876.51000	1.87651	0.00000	1,884.09000	1.88409	1,876.510	8.91	(0.37)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,332.38000	1.33238	0.00000	1,339.24000	1.33924	1,332.380	9.33	(0.28)	0.00	0	200.00

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	9.80	Put	821.78000	0.82178	0.00000	827.42000	0.82742	821.780	10.11	(0.18)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.67345	105.11364	0.00000	8.67405	105.11019		8.90	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,276.64000	1.27664	0.00000	1,280.25000	1.28025	1,276.640	8.76	0.26	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,021.41000	2.02141	0.00000	2,025.13000	2.02513	2,021.410	8.35	0.38	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,653.88000	2.65388	0.00000	2,660.53000	2.66053	2,653.880	8.27	(0.43)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.71960	102.58055	0.00000	8.72025	102.57690		8.57	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 07/05/2026	Bond Future	0.00		8.88956	99.69126	0.00000	8.90545	99.58483		11.86	0.00	4,087,341.66	41	176,288.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,605.65000	1.60565	0.00000	1,563.06000	1.56306	1,605.650	10.95	0.60	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,087.15000	4.08715	0.00000	4,003.80000	4.00380	4,087.150	11.84	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	22.56000	0.02256	0.00000	27.43000	0.02743	22.560	13.30	(0.02)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,588.1700	12.58817	0.00000	12,482.04000	12.48204	12,588.170	15.39	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		16.50	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.95065	97.25014	0.00000	8.96714	97.14189		11.42	0.00	21,395,030.80	220	94,784.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,252.27000	7.25227	0.00000	7,167.31000	7.16731	7,252.270	12.48	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	235.16000	0.23516	0.00000	246.85000	0.24685	235.160	13.92	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	110.87000	0.11087	0.00000	117.12000	0.11712	110.870	15.04	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.99851	99.04573	0.00000	9.01559	98.93562		11.07	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,806.72000	4.80672	0.00000	4,741.35000	4.74135	4,806.720	10.62	0.66	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	913.41000	0.91341	0.00000	939.03000	0.93903	913.410	11.96	(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	545.51000	0.54551	0.00000	562.22000	0.56222	545.510	13.08	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.04531	96.67267	0.00000	9.06304	96.56054		10.80	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,072.75000	2.07275	0.00000	2,038.95000	2.03895	2,072.750	10.40	0.35	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,791.50000	2.79150	0.00000	2,843.36000	2.84336	2,791.500	10.25	(0.41)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,838.69000	1.83869	0.00000	1,876.98000	1.87698	1,838.690	10.89	(0.29)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.10355	98.48452	0.00000	9.12200	98.37016		10.02	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 07/05/2026	Bond Future	0.00		8.99420	114.78855	0.00000	8.99995	114.74323		11.91	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.05510	116.88300	0.00000	9.06105	116.83700		10.70	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.10942	113.55748	0.00000	9.11558	113.51074		10.54	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.16247	115.71879	0.00000	9.16885	115.67129		9.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.22208	112.40464	0.00000	9.22874	112.35604		9.76	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 07/05/2026	Bond Future	0.00		9.09912	106.93156	0.00000	9.10486	106.88677		13.15	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.15988	108.88268	0.00000	9.16582	108.83712		12.15	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.21437	105.91365	0.00000	9.22050	105.86742		11.89	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.26769	107.92943	0.00000	9.27403	107.88241		11.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.32710	104.97356	0.00000	9.33370	104.92548		11.27	0.00	0.00	0	0.00
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 07/05/2026	Bond Future	0.00		9.19540	100.98002	0.00000	9.22646	100.74351		13.38	0.00	0.00	0	53,927.00
R2040	On 07/05/2026	Bond Future	8.65	Call	220.92000	0.22092	0.00000	205.13000	0.20513	220.920	12.87	0.13	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,593.8200	10.59382	0.00000	10,360.60000	10.36060	10,593.820	16.17	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.26000	0.00026	0.00000	0.41000	0.00041	0.260	18.75	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.02000	0.00002	0.00000	0.03000	0.00003	0.020	18.82	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.25965	98.31187	0.00000	9.29180	98.07110		13.54	0.00	81,598,852.10	830	48,636.00

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				
R2040	On 05/11/2026	Bond Future	0.00		9.31164		100.12702	0.00000	9.34483	99.88205		12.66	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,236.55000		6.23655	0.00000	6,075.53000	6.07553	6,236.550	12.51	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	989.93000		0.98993	0.00000	1,037.71000	1.03771	989.930	14.09	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	596.24000		0.59624	0.00000	626.94000	0.62694	596.240	15.28	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.36307		97.52412	0.00000	9.39741	97.27452		12.45	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,517.73000		2.51773	0.00000	2,434.36000	2.43436	2,517.730	12.08	0.36	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,180.56000		3.18056	0.00000	3,287.34000	3.28734	3,180.560	12.00	(0.40)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,119.07000		2.11907	0.00000	2,197.24000	2.19724	2,119.070	12.75	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.42450		99.35184	0.00000	9.46007	99.09743		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		9.25888		108.27490	0.00000	9.27977	108.09399		14.14	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.31907		110.25044	0.00000	9.34064	110.06640		13.70	0.00	18,852,825.24	171	748.00
R2042	On 05/11/2026	Bond Future	0.00		9.37335		107.18062	0.00000	9.39561	106.99336		13.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.42651		109.22058	0.00000	9.44952	109.02973		12.64	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.48507		106.16274	0.00000	9.50887	105.96826		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		9.29905		97.69175	0.00000	9.31488	97.56050		14.91	0.00	195,383.50	2	153,673.00
R2044	On 07/05/2026	Bond Future	10.00	Put	166.77000		0.16677	0.00000	190.47000	0.19047	166.770	15.63	(0.08)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.35901		95.08890	0.00000	9.37534	94.95532		15.16	0.00	0.00	0	7,030.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,825.57000		4.82557	0.00000	4,922.92000	4.92292	4,825.570	14.05	(0.64)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,543.53000		3.54353	0.00000	3,627.60000	3.62760	3,543.530	14.13	(0.53)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,796.56000		1.79656	0.00000	1,853.06000	1.85306	1,796.560	14.61	(0.33)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.40770		96.84455	0.00000	9.42450	96.70869		14.23	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.45576		94.30438	0.00000	9.47308	94.16598		14.07	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.51233		96.07180	0.00000	9.53022	95.93064		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		9.25093		97.05112	0.00000	9.27169	96.86539		16.19	0.00	263,493,790.80	2,715	139,467.00
R2048	On 07/05/2026	Bond Future	8.30	Call	49.53000		0.04953	0.00000	49.49000	0.04949	49.530	16.94	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	241.24000		0.24124	0.00000	234.02000	0.23402	241.240	15.56	0.12	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.30134		98.82190	0.00000	9.32270	98.63293		15.74	0.00	266,819,130.00	2,700	161,725.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,836.34000		4.83634	0.00000	4,966.14000	4.96614	4,836.340	14.43	(0.61)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,266.01000		1.26601	0.00000	1,322.30000	1.32230	1,266.010	15.74	(0.23)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.34812		96.20770	0.00000	9.37008	96.01539		15.49	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.39453		98.03865	0.00000	9.41714	97.84273		14.61	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.44175		95.43629	0.00000	9.46504	95.23654		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		9.18031		125.55659	0.00000	9.20105	125.30920		16.73	0.00	315,272,597.49	2,511	31,090.00
R2053	On 06/08/2026	Bond Future	0.00		9.22870		127.84744	0.00000	9.25003	127.59577		15.61	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10	Call	797.28000		0.79728	0.00000	774.49000	0.77449	797.280	16.57	0.14	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,604.81000		3.60481	0.00000	3,507.98000	3.50798	3,604.810	14.78	0.46	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,141.92000		5.14192	0.00000	5,296.76000	5.29676	5,141.920	14.78	(0.54)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,576.29000		2.57629	0.00000	2,678.30000	2.67830	2,576.290	15.30	(0.33)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.27168		124.34617	0.00000	9.29361	124.08998		16.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.31321		126.71284	0.00000	9.33577	126.45184		15.07	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.35869		123.22662	0.00000	9.38192	122.96065		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
R209	On 07/05/2026	Bond Future	0.00		8.71618		84.58505	0.00000	8.71676	84.58166		12.08	0.00	0.00	0	46,242.00
R209	On 06/08/2026	Bond Future	0.00		8.76667		86.12842	0.00000	8.76726	86.12504		11.61	0.00	0.00	0	1,847.00

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 05/11/2026	Bond Future	0.00	8.81048	84.56699	0.00000	8.81107	84.56367		11.22	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.85258	86.17645	0.00000	8.85319	86.17308		10.46	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,474.02000	1.47402	0.00000	1,477.68000	1.47768	1,474.020	10.32	0.30	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,776.76000	2.77676	0.00000	2,783.35000	2.78335	2,776.760	9.85	(0.45)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.90082	84.64083	0.00000	8.90146	84.63736		10.06	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,993.20000	1.99320	0.00000	1,996.06000	1.99606	1,993.200	9.83	0.36	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,401.49000	2.40149	0.00000	2,406.98000	2.40698	2,401.490	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	261.56587	261.56587	0.00000	261.57489	261.57489		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.40361	266.40361	0.00000	266.41307	266.41307		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.85439	267.85439	0.00000	267.86442	267.86442		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.01250	273.01250	0.00000	273.02289	273.02289		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.58263	274.58263	0.00000	274.59300	274.59300		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	8.04509	97.27663	0.00000	8.02525	97.35250		6.44	0.00	712,648,591.38	7,326	88,526.00
R213	On 06/08/2026	Bond Future	0.00	8.08947	99.05157	0.00000	8.06830	99.12893		6.00	0.00	0.00	0	3,578.00
R213	On 05/11/2026	Bond Future	0.00	8.12757	97.32922	0.00000	8.10493	97.40816		5.63	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.16276	99.18148	0.00000	8.13846	99.26198		5.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.20289	97.48891	0.00000	8.17681	97.57079		4.92	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,668.02000	1.66802	0.00000	1,710.60000	1.71060	1,668.020	4.41	0.49	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	813.13000	0.81313	0.00000	794.56000	0.79456	813.130	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	9.20698	79.62831	0.00000	9.22779	79.48814		15.24	0.00	3,503,645.64	44	41,264.00
R214	On 06/08/2026	Bond Future	0.00	9.26076	81.08120	0.00000	9.28220	80.93858		14.17	0.00	0.00	0	224.00
R214	On 05/11/2026	Bond Future	0.00	9.31095	79.28078	0.00000	9.33302	79.13569		14.41	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.36092	80.78958	0.00000	9.38368	80.64179		13.54	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.41215	79.00579	0.00000	9.43565	78.85504		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 :											4,243,132,829.48	38,058	1,890,922.00	
Grand Total:											4,243,132,829.48	38,058	1,890,922.00	