

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2026

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		1,299.25400		1,299.25400	0.00000	1,305.39200	1,305.39200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,323.31300		1,323.31300	0.00000	1,329.56800	1,329.56800		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,348.53500		1,348.53500	0.00000	1,354.91100	1,354.91100		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,374.38800		1,374.38800	0.00000	1,380.88600	1,380.88600		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,400.39200		1,400.39200	0.00000	1,407.01000	1,407.01000		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,700.42600		1,700.42600	0.00000	1,712.04200	1,712.04200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,731.91400		1,731.91400	0.00000	1,743.75000	1,743.75000		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,764.92400		1,764.92400	0.00000	1,776.98700	1,776.98700		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,798.76000		1,798.76000	0.00000	1,811.05400	1,811.05400		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,832.79300		1,832.79300	0.00000	1,845.31600	1,845.31600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,436.71200		1,436.71200	0.00000	1,446.42900	1,446.42900		0.00		0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,463.31700		1,463.31700	0.00000	1,473.21700	1,473.21700		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,491.20700		1,491.20700	0.00000	1,501.29800	1,501.29800		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,519.79500		1,519.79500	0.00000	1,530.08000	1,530.08000		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,548.55000		1,548.55000	0.00000	1,559.02700	1,559.02700		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.77997		96.39223	0.00000	8.67014	96.94115		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.83607		94.38838	0.00000	8.72086	94.94825		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.88967		96.21010	0.00000	8.76864	96.78108		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.94078		94.28061	0.00000	8.81366	94.86251		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.00021		96.10211	0.00000	8.86650	96.69472		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 06/08/2026	Bond Future	0.00		9.31337		95.86602	0.00000	9.21409	96.64202		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.36402		93.38157	0.00000	9.26151	94.17265		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.41122		95.18403	0.00000	9.30541	95.99074		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.45958		92.76579	0.00000	9.35035	93.58800		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.51214		94.55706	0.00000	9.39942	95.39463		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 06/08/2026	GOVI	0.00		1,410.04000		1,410.04000	0.00000	1,419.78900	1,419.78900		0.00		0.00	0	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,436.15100		1,436.15100	0.00000	1,446.08500	1,446.08500		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,463.52400		1,463.52400	0.00000	1,473.64800	1,473.64800		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,491.58100		1,491.58100	0.00000	1,501.89900	1,501.89900		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,519.80200		1,519.80200	0.00000	1,530.31300	1,530.31300		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 06/08/2026	Bond Future	0.00		152.17252		152.17252	0.00000	152.05350	152.05350		0.00		0.00	0	8,421.00
I2029	On 05/11/2026	Bond Future	0.00		153.49381		153.49381	0.00000	153.37376	153.37376		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.45591		156.45591	0.00000	156.33404	156.33404		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.95218		157.95218	0.00000	157.82777	157.82777		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.00648		161.00648	0.00000	160.87880	160.87880		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
I2031	On 06/08/2026	Bond Future	0.00		117.50228		117.50228	0.00000	117.45413	117.45413		2.38		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		119.68355		119.68355	0.00000	119.63539	119.63539		2.15	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.48726		119.48726	0.00000	119.43860	119.43860		2.03	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.80497		121.80497	0.00000	121.75523	121.75523		1.85	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.59338		121.59338	0.00000	121.54195	121.54195		1.77	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		148.03032		148.03032	0.00000	147.86186	147.86186		0.00	0.00	0.00	0	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.17139		149.17139	0.00000	149.00091	149.00091		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		152.05004		152.05004	0.00000	151.87680	151.87680		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.35507		153.35507	0.00000	153.17822	153.17822		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.32056		156.32056	0.00000	156.13948	156.13948		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		162.93528		162.93528	0.00000	162.31303	162.31303		0.00	0.00	0.00	0	3,987.00
I2038	On 05/11/2026	Bond Future	0.00		165.95996		165.95996	0.00000	165.32732	165.32732		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.88746		166.88746	0.00000	166.24324	166.24324		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.12463		170.12463	0.00000	169.46777	169.46777		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.08427		171.08427	0.00000	170.41369	170.41369		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		125.73717		125.73717	0.00000	125.34043	125.34043		7.26	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.07126		128.07126	0.00000	127.66816	127.66816		6.85	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.59092		127.59092	0.00000	127.18039	127.18039		6.67	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		130.06576		130.06576	0.00000	129.64717	129.64717		6.35	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.55701		129.55701	0.00000	129.12951	129.12951		6.28	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		146.21557		146.21557	0.00000	145.66588	145.66588		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.56731		146.56731	0.00000	146.00873	146.00873		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.39592		149.39592	0.00000	148.82683	148.82683		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.87595		149.87595	0.00000	149.29573	149.29573		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.77360		152.77360	0.00000	152.18136	152.18136		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		148.41437		148.41437	0.00000	149.30185	149.30185		0.00	0.00	0.00	0	18,129.00
I2050	On 05/11/2026	Bond Future	0.00		151.16911		151.16911	0.00000	152.07443	152.07443		0.00	0.00	0.00	0	205.00
I2050	On 04/02/2027	Bond Future	0.00		151.55442		151.55442	0.00000	152.47776	152.47776		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.49432		154.49432	0.00000	155.43536	155.43536		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.88803		154.88803	0.00000	155.84637	155.84637		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		136.53601		136.53601	0.00000	137.59592	137.59592		10.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.07082		139.07082	0.00000	140.15119	140.15119		9.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.80268		138.80268	0.00000	139.90428	139.90428		9.63	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.49489		141.49489	0.00000	142.61808	142.61808		9.22	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.20718		141.20718	0.00000	142.35113	142.35113		9.11	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		456.62500		456.62500	0.00000	456.66400	456.66400		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.19300		465.19300	0.00000	465.23400	465.23400		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.17000		474.17000	0.00000	474.21300	474.21300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.36900		483.36900	0.00000	483.41200	483.41200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.62000		492.62000	0.00000	492.66300	492.66300		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
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		7.29899		100.85789	0.00000	7.24192	100.87802		0.32		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.88667		102.70550	0.00000	6.70072	102.72679		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		7.52347		104.46450	0.00000	7.47681	104.52033		1.16		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.52423		105.74401	0.00000	7.46578	105.80493		1.02		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.46552		103.91362	0.00000	7.38882	103.97804		0.88		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.34856		105.90548	0.00000	7.23951	105.97103		0.64		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.08176		102.62178	0.00000	6.89881	102.68802		0.37		0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		302.17325		302.17325	0.00000	301.91866	301.91866		0.00		0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		307.78231		307.78231	0.00000	307.52533	307.52533		0.00		0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.12724		308.12724	0.00000	307.86630	307.86630		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.10437		314.10437	0.00000	313.83803	313.83803		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.44717		314.44717	0.00000	314.17396	314.17396		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		7.79408		100.87151	0.00000	7.67210	101.23826		3.88		0.00	0.00	0	132,334.00
R2030	On 06/08/2026	Bond Future	7.21	Call	14.47000		0.01447	0.00000	37.51000	0.03751	14.470	3.45		0.04	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	321.07000		0.32107	0.00000	503.43000	0.50343	321.070	3.84		0.41	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	186.71000		0.18671	0.00000	115.20000	0.11520	186.710	4.28		(0.25)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.81397		102.71956	0.00000	7.68120	103.09385		3.36		0.00	0.00	0	68,444.00
R2030	On 04/02/2027	Bond Future	0.00		7.81809		100.66998	0.00000	7.67257	101.05179		3.14		0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.83047		102.59965	0.00000	7.67006	102.98867		2.81		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.85692		100.55049	0.00000	7.67831	100.94640		2.58		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		8.08920		103.72064	0.00000	7.96313	104.28685		6.30		0.00	478,981,915.52	4,618	105,120.00
R2032	On 05/11/2026	Bond Future	0.00		8.12275		101.46141	0.00000	7.98927	102.03880		5.65		0.00	480,419,776.35	4,735	96,477.00
R2032	On 04/02/2027	Bond Future	0.00		8.14823		103.39564	0.00000	8.00662	103.98445		5.09		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.17252		101.21702	0.00000	8.02208	101.81697		4.88		0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.20559		103.14988	0.00000	8.04538	103.76078		4.50		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		8.16929		112.87610	0.00000	8.04344	113.55043		6.72		0.00	0.00	0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.20382		109.90236	0.00000	8.07126	110.58987		6.12		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2033	On 04/02/2027	Bond Future	0.00		8.23108		111.99752	0.00000	8.09125	112.69860			5.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.25735		109.10118	0.00000	8.10973	109.81559			5.41	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.29150		111.18429	0.00000	8.13542	111.91175			5.21	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		8.33340		107.23679	0.00000	8.22817	107.88739			8.34	0.00	839,664,065.70	7,830	57,667.00
R2035	On 06/08/2026	Bond Future	7.70	Call	53.96000		0.05396	0.00000	106.43000	0.10643	53.960	7.99	0.05	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	212.50000		0.21250	0.00000	357.69000	0.35769	212.500	8.01	0.17	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	887.64000		0.88764	0.00000	1,239.07000	1.23907	887.640	8.41	0.46	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,005.33000		1.00533	0.00000	736.72000	0.73672	1,005.330	8.51	(0.49)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,604.04000		2.60404	0.00000	3,154.64000	3.15464	2,604.040	9.26	0.80	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,006.22000		3.00622	0.00000	3,578.72000	3.57872	3,006.220	9.44	0.84	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,832.55000		4.83255	0.00000	5,457.93000	5.45793	4,832.550	10.22	0.94	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	55.98000		0.05598	0.00000	36.90000	0.03690	55.980	10.41	(0.04)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,331.59000		5.33159	0.00000	5,963.77000	5.96377	5,331.590	10.43	0.96	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	29.09000		0.02909	0.00000	19.09000	0.01909	29.090	10.81	(0.02)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	12.08000		0.01208	0.00000	7.93000	0.00793	12.080	11.34	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	9.02000		0.00902	0.00000	5.93000	0.00593	9.020	11.51	(0.01)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	8.70000		0.00870	0.00000	5.72000	0.00572	8.700	11.53	(0.01)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1.99000		0.00199	0.00000	1.33000	0.00133	1.990	12.44	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1.45000		0.00145	0.00000	0.98000	0.00098	1.450	12.63	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.36977		104.69991	0.00000	8.25994	105.36330		7.65	0.00	803,781,209.07	7,677	61,188.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	828.24000		0.82824	0.00000	1,052.19000	1.05219	828.240	7.39	0.30	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,617.18000		1.61718	0.00000	1,350.34000	1.35034	1,617.180	7.97	(0.44)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,539.88000		3.53988	0.00000	4,026.58000	4.02658	3,539.880	8.52	0.70	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	774.11000		0.77411	0.00000	632.91000	0.63291	774.110	8.84	(0.24)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	478.18000		0.47818	0.00000	387.93000	0.38793	478.180	9.44	(0.16)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	233.72000		0.23372	0.00000	188.42000	0.18842	233.720	10.34	(0.08)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.40119		106.69573	0.00000	8.28642	107.37216		7.01	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	732.59000		0.73259	0.00000	908.10000	0.90810	732.590	6.78	0.23	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,722.69000		1.72269	0.00000	2,033.17000	2.03317	1,722.690	6.97	0.43	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,421.86000		2.42186	0.00000	2,796.20000	2.79620	2,421.860	7.23	0.52	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,420.58000		1.42058	0.00000	1,215.91000	1.21591	1,420.580	7.84	(0.33)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,303.99000		1.30399	0.00000	1,114.47000	1.11447	1,303.990	7.97	(0.31)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	772.39000		0.77239	0.00000	655.95000	0.65595	772.390	8.77	(0.19)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.42758		104.23607	0.00000	8.30777	104.92534		6.89	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.46026		106.22700	0.00000	8.33502	106.92888		6.51	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		8.60075		99.58552	0.00000	8.49097	100.33363		10.05	0.00	0.00		0	234,178.00
R2037	On 06/08/2026	Bond Future	9.30	Put	124.09000		0.12409	0.00000	81.75000	0.08175	124.090	12.06	(0.08)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,042.75000		9.04275	0.00000	9,787.38000	9.78738	9,042.750	14.01	0.99	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.64000		0.00064	0.00000	0.42000	0.00042	0.640	15.29	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.02000		0.00002	0.00000	0.01000	0.00001	0.020	15.29	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.63788		101.40997	0.00000	8.52396	102.17270		8.91	0.00	0.00		0	29,298.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,933.44000		5.93344	0.00000	6,573.26000	6.57326	5,933.440	10.78	0.82	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	227.31000		0.22731	0.00000	182.90000	0.18290	227.310	12.39	(0.07)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	80.01000		0.08001	0.00000	63.23000	0.06323	80.010	12.96	(0.03)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.67034		99.08499	0.00000	8.55203	99.86263		8.58	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,893.11000		1.89311	0.00000	2,244.09000	2.24409	1,893.110	8.53	0.42	0.00		0	4,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	9.31	Put	1,336.95	0.0000	1.33695	0.00000	1,140.15	0.0000	1.14015	1,336.950	9.97	(0.28)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	808.00	0.0000	0.80800	0.00000	685.66	0.0000	0.68566	808.000	10.95	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.70731	100.98425	0.00000	8.58445	101.77666				8.43	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.75128	98.65353	0.00000	8.62353	99.46053				8.32	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		8.72158	119.50387	0.00000	8.60673	120.42593				9.71	0.00	0.00	0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.76551	116.21031	0.00000	8.64628	117.15024				9.05	0.00	0.00	0	2,638.00
R2038	On 04/02/2027	Bond Future	0.00		8.80491	118.42581	0.00000	8.68111	119.38413				8.38	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.84409	115.21142	0.00000	8.71556	116.18799				8.28	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.88910	117.41108	0.00000	8.75562	118.40563				8.02	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		8.82166	111.52286	0.00000	8.72209	112.31777				10.71	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.86616	108.58734	0.00000	8.76300	109.39771				9.96	0.00	0.00	0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.90648	110.65747	0.00000	8.79960	111.48368				9.22	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.94661	107.79844	0.00000	8.83589	108.64044				9.50	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,660.90	0.0000	3.66090	0.00000	4,115.78	0.0000	4.11578	3,660.900	9.42	0.51	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,012.10	0.0000	2.01210	0.00000	1,783.32	0.0000	1.78332	2,012.100	10.62	(0.29)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.99220	109.85665	0.00000	8.87749	110.71413				9.03	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,434.14	0.0000	3.43414	0.00000	3,854.76	0.0000	3.85476	3,434.140	8.85	0.47	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,737.33	0.0000	3.73733	0.00000	4,178.43	0.0000	4.17843	3,737.330	8.93	0.49	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,700.43	0.0000	2.70043	0.00000	2,423.85	0.0000	2.42385	2,700.430	9.80	(0.34)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,421.02	0.0000	2.42102	0.00000	2,170.77	0.0000	2.17077	2,421.020	10.05	(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	0.00000	100.00000				0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.87173	101.28423	0.00000	8.77230	102.06651				11.56	0.00	295,547,383.14	2,918	87,783.00
R2040	On 06/08/2026	Bond Future	9.20	Put	506.41	0.0000	0.50641	0.00000	363.40	0.0000	0.36340	506.410	12.69	(0.23)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.91279	103.13991	0.00000	8.81003	103.93726				10.74	0.00	300,962,257.38	2,918	11,850.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,919.85	0.0000	7.91985	0.00000	8,612.47	0.0000	8.61247	7,919.850	12.90	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	222.87	0.0000	0.22287	0.00000	184.07	0.0000	0.18407	222.870	14.59	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	84.45	0.0000	0.08445	0.00000	68.95	0.0000	0.06895	84.450	15.31	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.95014	100.59735	0.00000	8.84385	101.41037				10.37	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,477.57	0.0000	2.47757	0.00000	2,866.20	0.0000	2.86620	2,477.570	10.05	0.45	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,479.48	0.0000	1.47948	0.00000	1,286.74	0.0000	1.28674	1,479.480	11.79	(0.26)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	911.24	0.0000	0.91124	0.00000	789.88	0.0000	0.78988	911.240	12.92	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.99147	102.52559	0.00000	8.88157	103.35409				9.86	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.03922	99.97365	0.00000	8.92548	100.81742				9.82	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		8.96654	113.32620	0.00000	8.86705	114.21788				12.22	0.00	0.00	0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		9.01112	110.29767	0.00000	8.90835	111.20652				11.37	0.00	0.00	0	813.00
R2042	On 04/02/2027	Bond Future	0.00		9.05191	112.40037	0.00000	8.94574	113.32709				10.54	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.09246	109.44870	0.00000	8.98283	110.39305				10.53	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.13785	111.53844	0.00000	9.02463	112.50023				10.07	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		8.98583	98.22029	0.00000	8.88642	99.08060				13.60	0.00	0.00	0	47,123.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,441.02	0.0000	1.44102	0.00000	1,092.19	0.0000	1.09219	1,441.020	13.60	(0.48)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	696.99	0.0000	0.69699	0.00000	507.43	0.0000	0.50743	696.990	14.35	(0.28)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	143.49	0.0000	0.14349	0.00000	100.49	0.0000	0.10049	143.490	16.15	(0.07)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.02509	100.01978	0.00000	8.92268	100.89672				12.13	0.00	385,676,271.68	3,856	95,609.00

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	9.50	Put	1,435.23	000	1.43523	0.00000	1,209.81	000	1.20981	1,435.230	13.36	(0.29)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.06102		97.54310	0.00000	8.95550		98.43699		11.78	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.10029		99.41281	0.00000	8.99158		100.32378		11.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.14506		96.92666	0.00000	9.03298		97.85450		11.29	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		8.94360		102.07810	0.00000	8.84396		103.01655		14.27	0.00	0.00	0	98,571.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,384.59	000	1.38459	0.00000	1,038.59	000	1.03859	1,384.590	14.27	(0.44)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	770.98	000	0.77098	0.00000	560.47	000	0.56047	770.980	14.93	(0.28)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	61.37	000	0.06137	0.00000	42.70	000	0.04270	61.370	17.95	(0.03)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.98174		99.51013	0.00000	8.87926		100.46649		13.31	0.00	0.00	0	196,151.00
R2048	On 04/02/2027	Bond Future	0.00		9.01711		101.40700	0.00000	8.91166		102.38210		12.39	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.04894		98.90937	0.00000	8.94058		99.90308		12.40	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.08476		100.79852	0.00000	8.97337		101.81058		11.90	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		8.86793		132.23874	0.00000	8.77329		133.43412		14.19	0.00	0.00	0	8,037.00
R2053	On 06/08/2026	Bond Future	8.10	Call	66.30	000	0.06630	0.00000	126.29	000	0.12629	66.300	14.21	0.03	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,950.22	000	3.95022	0.00000	4,860.86	000	4.86086	3,950.220	15.23	0.70	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,096.03	000	1.09603	0.00000	811.29	000	0.81129	1,096.030	15.23	(0.30)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	225.58	000	0.22558	0.00000	160.51	000	0.16051	225.580	17.13	(0.08)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.90227		128.80046	0.00000	8.80497		130.01875		13.86	0.00	0.00	0	48,280.00
R2053	On 04/02/2027	Bond Future	0.00		8.93303		131.25593	0.00000	8.83302		132.49796		12.89	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.96317		127.90917	0.00000	8.86042		129.17490		12.90	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.99679		130.35139	0.00000	8.89122		131.64063		12.38	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		8.47367		87.83035	0.00000	8.36361		88.48097		10.12	0.00	0.00	0	38,456.00
R209	On 05/11/2026	Bond Future	0.00		8.50876		86.28831	0.00000	8.39455		86.95154		9.24	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.53893		87.93329	0.00000	8.42036		88.60950		8.51	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,025.96	000	1.02596	0.00000	1,253.05	000	1.25305	1,025.960	8.09	0.31	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,449.13	000	1.44913	0.00000	1,239.00	000	1.23900	1,449.130	9.30	(0.34)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.56850		86.46688	0.00000	8.44540		87.15596		8.33	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,762.08	000	1.76208	0.00000	2,059.16	000	2.05916	1,762.080	8.08	0.40	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,352.30	000	1.35230	0.00000	1,175.97	000	1.17597	1,352.300	9.63	(0.28)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.60352		88.11833	0.00000	8.47565		88.82010		7.90	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		270.29310		270.29310	0.00000	270.08869		270.08869		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.72931		271.72931	0.00000	271.52314		271.52314		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.97315		276.97315	0.00000	276.76397		276.76397		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.68068		278.68068	0.00000	278.46708		278.46708		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.06891		284.06891	0.00000	283.84964		283.84964		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		7.95277		99.55244	0.00000	7.82617		100.01915		4.93	0.00	0.00	0	55,975.00
R213	On 05/11/2026	Bond Future	0.00		7.98554		97.82578	0.00000	7.85021		98.30182		4.70	0.00	0.00	0	20.00
R213	On 04/02/2027	Bond Future	0.00		8.00951		99.69052	0.00000	7.86426		100.17602		4.24	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.02523		98.04835	0.00000	7.86916		98.54308		4.01	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	1,634.12	000	1.63412	0.00000	1,918.39	000	1.91839	1,634.120	4.12	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	491.83	000	0.49183	0.00000	405.88	000	0.40588	491.830	5.10	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.05	030	99.92143	0.00000	7.88	181	100.42507		3.65	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,354.56	000	1.35456	0.00000	1,609.51	000	1.60951	1,354.560	3.62	0.48	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,000.77	000	1.00077	0.00000	839.10	000	0.83910	1,000.770	4.06	(0.35)	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		8.90	964	83.46946	0.00000	8.81	004	84.16539		13.02	0.00	49,246,981.40	590	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.95	089	81.70175	0.00000	8.84	823	82.41107		12.04	0.00	27,370,086.25	335	4,488.00
R214	On 04/02/2027	Bond Future	0.00		8.98	924	83.25916	0.00000	8.88	338	83.98230		11.17	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.02	395	81.55577	0.00000	8.91	490	82.29277		11.11	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.06	330	83.11362	0.00000	8.95	092	83.86424		10.63	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :														3,661,649,946.49		35,477	1,809,462.00
Grand Total:														3,661,649,946.49		35,477	1,809,462.00