

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2026

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		1,296.63000		1,296.63000	0.00000	1,298.40500	1,298.40500		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,320.62500		1,320.62500	0.00000	1,322.43600	1,322.43600		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,345.69900		1,345.69900	0.00000	1,347.54500	1,347.54500		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,371.47800		1,371.47800	0.00000	1,373.35900	1,373.35900		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,397.54600		1,397.54600	0.00000	1,399.46100	1,399.46100		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,690.99000		1,690.99000	0.00000	1,694.59200	1,694.59200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,722.28200		1,722.28200	0.00000	1,725.95500	1,725.95500		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,754.98200		1,754.98200	0.00000	1,758.72600	1,758.72600		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,788.60100		1,788.60100	0.00000	1,792.41700	1,792.41700		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,822.59800		1,822.59800	0.00000	1,826.48400	1,826.48400		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,427.30100		1,427.30100	0.00000	1,431.06800	1,431.06800		0.00		0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,453.71400		1,453.71400	0.00000	1,457.55500	1,457.55500		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,481.31400		1,481.31400	0.00000	1,485.23000	1,485.23000		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,509.69100		1,509.69100	0.00000	1,513.68100	1,513.68100		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,538.38700		1,538.38700	0.00000	1,542.45000	1,542.45000		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.86562		95.96694	0.00000	8.83093	96.13890		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.92605		93.95401	0.00000	8.88965	94.12943		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.98564		95.76041	0.00000	8.94740	95.93927		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.04189		93.82097	0.00000	9.00172	94.00325		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.10470		95.64222	0.00000	9.06243	95.82792		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		9.43441		94.93252	0.00000	9.38466	95.31455		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.48908		92.42959	0.00000	9.43771	92.81890		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.54120		94.20682	0.00000	9.48817	94.60369		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.59399		91.76838	0.00000	9.53922	92.17291		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.64979		93.54896	0.00000	9.59324	93.96117		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		1,400.52000		1,400.52000	0.00000	1,404.33600	1,404.33600		0.00		0.00	0	614.00
GOVI	On 05/11/2026	GOVI	0.00		1,426.43700		1,426.43700	0.00000	1,430.32700	1,430.32700		0.00		0.00	0	119.00
GOVI	On 04/02/2027	GOVI	0.00		1,453.52000		1,453.52000	0.00000	1,457.48500	1,457.48500		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,481.36400		1,481.36400	0.00000	1,485.40600	1,485.40600		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,509.52100		1,509.52100	0.00000	1,513.63700	1,513.63700		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		151.82180		151.82180	0.00000	151.86009	151.86009		0.00		0.00	0	5,449.00
I2029	On 05/11/2026	Bond Future	0.00		153.13496		153.13496	0.00000	153.17451	153.17451		0.00		0.00	0	7,709.00
I2029	On 04/02/2027	Bond Future	0.00		156.07898		156.07898	0.00000	156.11938	156.11938		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.56736		157.56736	0.00000	157.60924	157.60924		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.62831		160.62831	0.00000	160.67074	160.67074		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		117.16385		117.16385	0.00000	117.10086	117.10086		2.39		0.00	0	4,822.00

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		119.33729		119.33729	0.00000	119.27349	119.27349		2.24	0.00	0.00	0 11,708.00
I2031	On 04/02/2027	Bond Future	0.00		119.12750		119.12750	0.00000	119.06350	119.06350		2.07	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.43665		121.43665	0.00000	121.37136	121.37136		1.93	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		121.23336		121.23336	0.00000	121.16848	121.16848		1.85	0.00	0.00	0 0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		147.59879		147.59879	0.00000	147.29027	147.29027		0.00	0.00	0.00	0 11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.73000		148.73000	0.00000	148.41619	148.41619		0.00	0.00	0.00	0 13,095.00
I2033	On 04/02/2027	Bond Future	0.00		151.58932		151.58932	0.00000	151.26964	151.26964		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		152.88479		152.88479	0.00000	152.55953	152.55953		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		155.85490		155.85490	0.00000	155.52303	155.52303		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		162.19110		162.19110	0.00000	161.34172	161.34172		0.00	0.00	0.00	0 2,616.00
I2038	On 05/11/2026	Bond Future	0.00		165.19987		165.19987	0.00000	164.33525	164.33525		0.00	0.00	0.00	0 1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.10237		166.10237	0.00000	165.22214	165.22214		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		169.32216		169.32216	0.00000	168.42468	168.42468		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		170.28542		170.28542	0.00000	169.37205	169.37205		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		125.74575		125.74575	0.00000	125.70157	125.70157		7.18	0.00	0.00	0 3,116.00
I2043	On 05/11/2026	Bond Future	0.00		128.07841		128.07841	0.00000	128.03389	128.03389		6.75	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		127.59106		127.59106	0.00000	127.54679	127.54679		6.60	0.00	0.00	0 3,116.00
I2043	On 06/05/2027	Bond Future	0.00		130.06423		130.06423	0.00000	130.01906	130.01906		6.29	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.57249		129.57249	0.00000	129.52846	129.52846		6.18	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		144.00753		144.00753	0.00000	144.17595	144.17595		0.00	0.00	0.00	0 4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.31703		144.31703	0.00000	144.48919	144.48919		0.00	0.00	0.00	0 14,512.00
I2046	On 04/02/2027	Bond Future	0.00		147.09145		147.09145	0.00000	147.26706	147.26706		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		147.52739		147.52739	0.00000	147.70752	147.70752		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		150.39267		150.39267	0.00000	150.57614	150.57614		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		145.26591		145.26591	0.00000	145.71568	145.71568		0.00	0.00	0.00	0 1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.96082		147.96082	0.00000	148.41908	148.41908		0.00	0.00	0.00	0 16,377.00
I2050	On 04/02/2027	Bond Future	0.00		148.27510		148.27510	0.00000	148.74300	148.74300		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		151.14913		151.14913	0.00000	151.62621	151.62621		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		151.49545		151.49545	0.00000	151.98326	151.98326		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		134.31279		134.31279	0.00000	137.03943	137.03943		10.35	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		136.80436		136.80436	0.00000	139.58221	139.58221		9.78	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		136.48461		136.48461	0.00000	139.31718	139.31718		9.58	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		139.13036		139.13036	0.00000	142.01755	142.01755		9.17	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		138.81474		138.81474	0.00000	141.75992	141.75992		9.03	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		452.87400		452.87400	0.00000	452.81300	452.81300		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		461.36600		461.36600	0.00000	461.30600	461.30600		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		470.23600		470.23600	0.00000	470.17400	470.17400		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		479.35200		479.35200	0.00000	479.28900	479.28900		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		488.56800		488.56800	0.00000	488.50400	488.50400		0.00	0.00	0.00	0 0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0 0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.30239		100.85669	0.00000	7.30202	100.85682		0.30	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.90867		102.70298	0.00000	6.90508	102.70339		0.10	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.49881		104.49400	0.00000	7.49924	104.49349		1.13	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49500		105.77447	0.00000	7.49526	105.77420		1.00	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43668		103.93783	0.00000	7.43690	103.93765		0.86	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.30993		105.92869	0.00000	7.31030	105.92847		0.62	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.98999		102.65499	0.00000	6.99107	102.65460		0.36	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		301.69012		301.69012	0.00000	301.79823	301.79823		0.00	0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.28665		307.28665	0.00000	307.39768	307.39768		0.00	0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.60245		307.60245	0.00000	307.71717	307.71717		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.56534		313.56534	0.00000	313.68205	313.68205		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		313.93321		313.93321	0.00000	314.05541	314.05541		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.83551		100.74732	0.00000	7.80058	100.85202		3.79	0.00	201,494.64		2	47,157.00
R2030	On 06/08/2026	Bond Future	7.21	Call	3.85000		0.00385	0.00000	6.39000	0.00639	3.850	3.49	0.01	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	204.82000		0.20482	0.00000	250.92000	0.25092	204.820	3.75	0.34	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	151.83000		0.15183	0.00000	134.31000	0.13431	151.830	4.17	(0.25)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.85950		102.59160	0.00000	7.82141	102.69864		3.30	0.00	205,183.20		2	135,788.00
R2030	On 04/02/2027	Bond Future	0.00		7.87085		100.53199	0.00000	7.82910	100.64116		3.08	0.00	0.00		0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		7.88923		102.45761	0.00000	7.84320	102.56885		2.77	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.91821		100.41508	0.00000	7.86698	100.52825		2.55	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		8.15632		103.42077	0.00000	8.11628	103.59952		6.23	0.00	564,573,983.43		5,459	59,224.00
R2032	On 05/11/2026	Bond Future	0.00		8.19403		101.15475	0.00000	8.15163	101.33703		5.62	0.00	552,203,780.25		5,459	168,363.00
R2032	On 04/02/2027	Bond Future	0.00		8.22564		103.07556	0.00000	8.18065	103.26144		5.07	0.00	0.00		0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	546.55000		0.54655	0.00000	596.89000	0.59689	546.550	4.94	0.25	1,004,677.99		500	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,297.74000		1.29774	0.00000	1,386.45000	1.38645	1,297.740	5.14	0.45	1,821,539.05		500	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,392.57000		1.39257	0.00000	1,316.60000	1.31660	1,392.570	5.41	(0.44)	(1,788,538.68)		500	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.25515		100.88936	0.00000	8.20735	101.07874		4.87	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	713.75000		0.71375	0.00000	769.65000	0.76965	713.750	4.77	0.27	1,121,082.71		500	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2032	On 06/05/2027	Bond Future	8.08	Call	1,459.62	000	1.45962	0.00000	1,548.87	000	1.54887	1,459.620	4.93	0.45	1,825,588.23	500	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,493.34	000	1.49334	0.00000	1,418.45	000	1.41845	1,493.340	5.24	(0.42)	(1,714,500.98)	500	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.29121		102.82526	0.00000	8.24030		103.01812		4.51	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 06/08/2026	Bond Future	0.00		8.23631		112.51913	0.00000	8.19631		112.73200		6.67	0.00	25,091,765.99	223	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.27462		109.53740	0.00000	8.23248		109.75444		6.11	0.00	24,426,840.20	223	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.30737		111.61742	0.00000	8.26292		111.83868		5.55	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.33824		108.71222	0.00000	8.29130		108.93772		5.42	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.37492		110.79800	0.00000	8.32529		111.02761		5.19	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 06/08/2026	Bond Future	0.00		8.42071		106.70097	0.00000	8.38583		106.91459		8.27	0.00	12,697,415.43	119	17,056.00
R2035	On 06/08/2026	Bond Future	7.70	Call	12.50	000	0.01250	0.00000	19.25	000	0.01925	12.500	8.13	0.02	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	75.70	000	0.07570	0.00000	103.43	000	0.10343	75.700	8.04	0.08	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,131.93	000	1.13193	0.00000	1,030.88	000	1.03088	1,131.930	8.42	(0.59)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,051.56	000	2.05156	0.00000	2,235.96	000	2.23596	2,051.560	9.14	0.78	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,272.70	000	4.27270	0.00000	4,482.52	000	4.48252	4,272.700	10.11	0.95	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	35.18	000	0.03518	0.00000	32.78	000	0.03278	35.180	10.30	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,775.37	000	4.77537	0.00000	4,986.73	000	4.98673	4,775.370	10.32	0.97	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	4.94	000	0.00494	0.00000	4.85	000	0.00485	4.940	11.25	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	3.39	000	0.00339	0.00000	3.36	000	0.00336	3.390	11.43	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	3.23	000	0.00323	0.00000	3.21	000	0.00321	3.230	11.45	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.47	000	0.00047	0.00000	0.50	000	0.00050	0.470	12.38	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.31	000	0.00031	0.00000	0.34	000	0.00034	0.310	12.58	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.46103		104.15284	0.00000	8.42461		104.37072		7.64	0.00	16,247,843.04	156	97,201.00
R2035	On 05/11/2026	Bond Future	7.97	Call	639.95	000	0.63995	0.00000	703.29	000	0.70329	639.950	7.46	0.25	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,796.12	000	1.79612	0.00000	1,700.28	000	1.70028	1,796.120	7.92	(0.49)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,091.14	000	3.09114	0.00000	3,246.38	000	3.24638	3,091.140	8.46	0.67	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	844.38	000	0.84438	0.00000	794.99	000	0.79499	844.380	8.78	(0.27)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	512.55	000	0.51255	0.00000	482.05	000	0.48205	512.550	9.38	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	244.92	000	0.24492	0.00000	230.55	000	0.23055	244.920	10.31	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.49784		106.13049	0.00000	8.45978		106.35260		6.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	606.87	000	0.60687	0.00000	657.17	000	0.65717	606.870	6.91	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	803.75	000	0.80375	0.00000	865.93	000	0.86593	803.750	6.86	0.25	1,070,432.90	500	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,448.43	000	1.44843	0.00000	1,541.13	000	1.54113	1,448.430	6.96	0.39	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,872.28	000	1.87228	0.00000	1,980.30	000	1.98030	1,872.280	7.11	0.45	1,915,800.43	500	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,079.69	000	2.07969	0.00000	2,194.28	000	2.19428	2,079.690	7.18	0.48	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,891.09	000	1.89109	0.00000	1,804.66	000	1.80466	1,891.090	7.50	(0.42)	(1,781,943.53)	500	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,550.38	000	1.55038	0.00000	1,477.76	000	1.47776	1,550.380	7.77	(0.36)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,421.70	000	1.42170	0.00000	1,354.59	000	1.35459	1,421.700	7.90	(0.33)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	835.60	000	0.83560	0.00000	795.17	000	0.79517	835.600	8.71	(0.21)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.52875		103.65861	0.00000	8.48902		103.88488		6.89	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,071.13	000	1.07113	0.00000	1,140.08	000	1.14008	1,071.130	6.78	0.28	1,196,557.63	500	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,150.47	000	2.15047	0.00000	2,259.08	000	2.25908	2,150.470	6.99	0.45	1,923,311.63	500	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,096.49	000	2.09649	0.00000	2,010.70	000	2.01070	2,096.490	7.45	(0.41)	(1,719,362.58)	500	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.56441		105.64794	0.00000	8.52287		105.87840		6.51	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/08/2026	Bond Future	0.00		8.69188		98.97013	0.00000	8.65740		99.20237		9.98	0.00	1,146,568,956.05	11,585	166,904.00

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								
R2037	On	06/08/2026	Bond Future	9.30 Put	94.04	0000	0.09	404	0.00	0000	86.69	0000	0.08	669	94.040	11.92	(0.07)	0.00		0	8,000.00
R2037	On	06/08/2026	Bond Future	10.02 Call	8,421.15	0000	8.42	115	0.00	0000	8,653.39	0000	8.65	339	8,421.150	13.91	1.00	0.00		0	2,541.00
R2037	On	06/08/2026	Bond Future	10.70 Put	0.11	0000	0.00	011	0.00	0000	0.12	0000	0.00	012	0.110	15.22	0.00	0.00		0	2,541.00
R2037	On	06/08/2026	Bond Future	11.30 Put	0.00	0000	0.00	000	0.00	0000	0.00	0000	0.00	000		15.22	0.00	0.00		0	2,541.00
R2037	On	05/11/2026	Bond Future	0.00	8.73	256	100.78	191	0.00	0000	8.69	676	101.01	877		8.91	0.00	1,167,558,427.35		11,585	174,156.00
R2037	On	05/11/2026	Bond Future	9.46 Call	5,358.55	0000	5.35	855	0.00	0000	5,555.69	0000	5.55	569	5,358.550	10.71	0.80	0.00		0	4,490.00
R2037	On	05/11/2026	Bond Future	10.23 Put	237.11	0000	0.23	711	0.00	0000	224.15	0000	0.22	415	237.110	12.37	(0.07)	0.00		0	4,490.00
R2037	On	05/11/2026	Bond Future	10.83 Put	80.83	0000	0.08	083	0.00	0000	76.34	0000	0.07	634	80.830	12.95	(0.03)	0.00		0	4,490.00
R2037	On	04/02/2027	Bond Future	0.00	8.76	980	98.43	743	0.00	0000	8.73	260	98.67	897		8.57	0.00	0.00		0	0.00
R2037	On	04/02/2027	Bond Future	8.44 Call	1,588.04	0000	1.58	804	0.00	0000	1,687.06	0000	1.68	706	1,588.040	8.53	0.38	0.00		0	4,490.00
R2037	On	04/02/2027	Bond Future	9.31 Put	1,456.45	0000	1.45	645	0.00	0000	1,390.84	0000	1.39	084	1,456.450	9.89	(0.30)	0.00		0	4,490.00
R2037	On	04/02/2027	Bond Future	9.81 Put	872.17	0000	0.87	217	0.00	0000	832.32	0000	0.83	232	872.170	10.88	(0.19)	0.00		0	4,490.00
R2037	On	06/05/2027	Bond Future	0.00	8.81	084	100.32	294	0.00	0000	8.77	221	100.56	901		8.39	0.00	0.00		0	0.00
R2037	On	05/08/2027	Bond Future	0.00	8.85	755	97.98	876	0.00	0000	8.81	738	98.23	935		8.30	0.00	0.00		0	0.00
R2037	On	31/01/2037	Price Contribution	0.00	100.00	0000	0.00	000	0.00	0000	100.00	0000	0.00	000		0.00	0.00	0.00		0	0.00
R2038	On	06/08/2026	Bond Future	0.00	8.81	803	118.73	734	0.00	0000	8.78	835	118.97	247		9.68	0.00	0.00		0	2,147.00
R2038	On	05/11/2026	Bond Future	0.00	8.86	575	115.42	821	0.00	0000	8.83	491	115.66	805		9.09	0.00	0.00		0	3,466.00
R2038	On	04/02/2027	Bond Future	0.00	8.91	010	117.62	013	0.00	0000	8.87	807	117.86	462		8.39	0.00	0.00		0	0.00
R2038	On	06/05/2027	Bond Future	0.00	8.95	355	114.38	869	0.00	0000	8.92	030	114.63	774		8.37	0.00	0.00		0	0.00
R2038	On	05/08/2027	Bond Future	0.00	9.00	144	116.58	319	0.00	0000	8.96	689	116.83	693		8.17	0.00	0.00		0	0.00
R2038	On	31/03/2038	Price Contribution	0.00	100.00	0000	0.00	000	0.00	0000	100.00	0000	0.00	000		0.00	0.00	0.00		0	0.00
R2039	On	06/08/2026	Bond Future	0.00	8.92	308	110.72	152	0.00	0000	8.88	837	110.99	483		10.63	0.00	0.00		0	4,283.00
R2039	On	05/11/2026	Bond Future	0.00	8.97	133	107.76	986	0.00	0000	8.93	536	108.04	847		9.96	0.00	0.00		0	2,858.00
R2039	On	04/02/2027	Bond Future	0.00	9.01	648	109.81	628	0.00	0000	8.97	920	110.10	034		9.19	0.00	0.00		0	0.00
R2039	On	06/05/2027	Bond Future	0.00	9.06	079	106.93	965	0.00	0000	9.02	216	107.22	912		9.46	0.00	0.00		0	0.00
R2039	On	06/05/2027	Bond Future	8.94 Call	3,174.48	0000	3.17	448	0.00	0000	3,320.47	0000	3.32	047	3,174.480	9.39	0.48	0.00		0	250.00
R2039	On	06/05/2027	Bond Future	9.64 Put	2,202.78	0000	2.20	278	0.00	0000	2,118.11	0000	2.11	811	2,202.780	10.55	(0.32)	0.00		0	250.00
R2039	On	05/08/2027	Bond Future	0.00	9.10	925	108.99	141	0.00	0000	9.06	922	109.28	622		9.00	0.00	0.00		0	0.00
R2039	On	05/08/2027	Bond Future	8.82 Call	3,000.51	0000	3.00	051	0.00	0000	3,134.79	0000	3.13	479	3,000.510	8.84	0.43	0.00		0	910.00
R2039	On	05/08/2027	Bond Future	8.90 Call	3,277.69	0000	3.27	769	0.00	0000	3,419.21	0000	3.41	921	3,277.690	8.91	0.46	0.00		0	180.00
R2039	On	05/08/2027	Bond Future	9.53 Put	2,940.93	0000	2.94	093	0.00	0000	2,838.67	0000	2.83	867	2,940.930	9.74	(0.37)	0.00		0	910.00
R2039	On	05/08/2027	Bond Future	9.68 Put	2,634.53	0000	2.63	453	0.00	0000	2,542.13	0000	2.54	213	2,634.530	9.99	(0.34)	0.00		0	180.00
R2039	On	31/03/2039	Price Contribution	0.00	100.00	0000	0.00	000	0.00	0000	100.00	0000	0.00	000		0.00	0.00	0.00		0	0.00
R2040	On	06/10/2015	Price Contribution	0.00	100.00	0000	0.00	000	0.00	0000	100.00	0000	100.00	000		0.00	0.00	0.00		0	0.00
R2040	On	06/08/2026	Bond Future	0.00	8.99	777	100.30	469	0.00	0000	8.94	827	100.68	778		11.51	0.00	0.00		0	53,937.00
R2040	On	06/08/2026	Bond Future	9.20 Put	581.17	0000	0.58	117	0.00	0000	498.19	0000	0.49	819	581.170	12.58	(0.30)	0.00		0	13,500.00
R2040	On	05/11/2026	Bond Future	0.00	9.04	317	102.14	082	0.00	0000	8.99	198	102.53	142		10.72	0.00	0.00		0	30,339.00
R2040	On	05/11/2026	Bond Future	9.91 Call	7,017.42	0000	7.01	742	0.00	0000	7,349.76	0000	7.34	976	7,017.420	12.87	0.82	0.00		0	2,300.00
R2040	On	05/11/2026	Bond Future	10.67 Put	256.40	0000	0.25	640	0.00	0000	235.61	0000	0.23	561	256.400	14.68	(0.07)	0.00		0	2,300.00
R2040	On	05/11/2026	Bond Future	11.27 Put	97.13	0000	0.09	713	0.00	0000	89.04	0000	0.08	904	97.130	15.46	(0.03)	0.00		0	2,300.00
R2040	On	04/02/2027	Bond Future	0.00	9.08	595	99.57	176	0.00	0000	9.03	300	99.96	987		10.33	0.00	0.00		0	48,379.00
R2040	On	04/02/2027	Bond Future	8.78 Call	1,987.77	0000	1.98	777	0.00	0000	2,155.52	0000	2.15	552	1,987.770	10.05	0.39	0.00		0	2,300.00
R2040	On	04/02/2027	Bond Future	9.67 Put	1,691.25	0000	1.69	125	0.00	0000	1,584.54	0000	1.58	454	1,691.250	11.74	(0.29)	0.00		0	2,300.00
R2040	On	04/02/2027	Bond Future	10.17 Put	1,039.70	0000	1.03	970	0.00	0000	972.94	0000	0.97	294	1,039.700	12.90	(0.19)	0.00		0	2,300.00
R2040	On	06/05/2027	Bond Future	0.00	9.13	213	101.47	895	0.00	0000	9.07	737	101.88	460		9.83	0.00	0.00		0	0.00
R2040	On	05/08/5																			

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							
R2042	On 06/08/2026	Bond Future	0.00		9.09313		112.20684	0.00000	9.04836	112.60078		12.13		0.00	0.00		0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.14196		109.15642	0.00000	9.09571	109.55782		11.36		0.00	0.00		0	2,958.00
R2042	On 04/02/2027	Bond Future	0.00		9.18799		111.22922	0.00000	9.14020	111.63841		10.51		0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.23322		108.25355	0.00000	9.18385	108.67054		10.50		0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.28215		110.33042	0.00000	9.23113	110.75528		10.06		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		9.11205		97.14402	0.00000	9.06757	97.52127		13.49		0.00	1,045,852,519.32		10,766	31,026.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,794.50000		1.79450	0.00000	1,601.38000	1.60138	1,794.500	13.49	(0.61)		0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	815.03000		0.81503	0.00000	716.35000	0.71635	815.030	14.21	(0.36)		0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	125.76000		0.12576	0.00000	111.24000	0.11124	125.760	16.01	(0.07)		0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.15520		98.92233	0.00000	9.10936	99.30687		12.12		0.00	1,064,997,804.78		10,766	107,674.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,672.87000		1.67287	0.00000	1,559.76000	1.55976	1,672.870	13.30	(0.33)		0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.19598		96.41733	0.00000	9.14872	96.80933		11.74		0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.23954		98.26415	0.00000	9.19084	98.66357		11.24		0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.28764		95.76506	0.00000	9.23740	96.17200		11.28		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		9.07588		100.85373	0.00000	9.02602	101.31238		14.15		0.00	1,008,537.30		10	71,433.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,748.24000		1.74824	0.00000	1,529.32000	1.52932	1,748.240	14.15	(0.57)		0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	924.96000		0.92496	0.00000	797.04000	0.79704	924.960	14.77	(0.37)		0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	44.04000		0.04404	0.00000	38.59000	0.03859	44.040	17.80	(0.03)		0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.11789		98.26192	0.00000	9.06659	98.72927		13.27		0.00	0.00		0	259,897.00
R2048	On 04/02/2027	Bond Future	0.00		9.15799		100.12777	0.00000	9.10519	100.60410		12.32		0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.19392		97.60429	0.00000	9.13963	98.08976		12.35		0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.23293		99.47743	0.00000	9.17709	99.97197		11.87		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		8.99534		130.65839	0.00000	8.95050	131.21083		14.11		0.00	536,091,374.17		4,103	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	8.75000		0.00875	0.00000	15.43000	0.01543	8.750	14.34	0.01		0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,583.13000		2.58313	0.00000	2,975.44000	2.97544	2,583.130	15.09	0.61		0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,309.29000		1.30929	0.00000	1,149.16000	1.14916	1,309.290	15.09	(0.39)		0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	204.46000		0.20446	0.00000	179.82000	0.17982	204.460	16.98	(0.08)		0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.03335		127.18940	0.00000	8.98723	127.75234		13.82		0.00	521,858,108.20		4,103	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.06855		129.60459	0.00000	9.02112	130.17843		12.83		0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.10262		126.22441	0.00000	9.05386	126.80923		12.85		0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.13921		128.64616	0.00000	9.08908	129.24197		12.33		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		8.56079		87.31975	0.00000	8.52597	87.52336		10.13		0.00	0.00		0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.59928		85.76723	0.00000	8.56313	85.97485		9.29		0.00	0.00		0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.63401		87.39586	0.00000	8.59648	87.60748		8.55		0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	865.14000		0.86514	0.00000	928.52000	0.92852	865.140	8.22	0.27		0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,597.42000		1.59742	0.00000	1,526.43000	1.52643	1,597.420	9.31	(0.37)		0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.66746		85.91793	0.00000	8.62848	86.13363		8.37		0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,538.06000		1.53806	0.00000	1,623.36000	1.62336	1,538.060	8.15	0.37		0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,483.23000		1.48323	0.00000	1,423.98000	1.42398	1,483.230	9.65	(0.30)		0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.70494		87.56679	0.00000	8.66445	87.78645		7.94		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

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					
R209/R186	On	31/03/2036	Price Contribution	0.00	100.00000	0.00000	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00	269.99883	269.99883	0.00000	269.57765	269.57765		0.00	0.00	0.00	0.00	0	284.00
R210	On	05/11/2026	Bond Future	0.00	271.42686	271.42686	0.00000	270.99881	270.99881		0.00	0.00	0.00	0.00	0	147.00
R210	On	04/02/2027	Bond Future	0.00	276.64508	276.64508	0.00000	276.20903	276.20903		0.00	0.00	0.00	0.00	0	300.00
R210	On	06/05/2027	Bond Future	0.00	278.34618	278.34618	0.00000	277.90332	277.90332		0.00	0.00	0.00	0.00	0	0.00
R210	On	05/08/2027	Bond Future	0.00	283.75293	283.75293	0.00000	283.30102	283.30102		0.00	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	0.00	0	0.00
R213	On	06/08/2026	Bond Future	0.00	7.98994	99.41594	0.00000	7.95992	99.52617		4.87	0.00	0.00	0.00	0	19,068.00
R213	On	05/11/2026	Bond Future	0.00	8.02558	97.68548	0.00000	7.99346	97.79801		4.64	0.00	0.00	0.00	0	19,484.00
R213	On	04/02/2027	Bond Future	0.00	8.05464	99.54027	0.00000	8.02015	99.65507		4.19	0.00	0.00	0.00	0	33,457.00
R213	On	06/05/2027	Bond Future	0.00	8.07416	97.89388	0.00000	8.03711	98.01082		3.97	0.00	0.00	0.00	0	0.00
R213	On	06/05/2027	Bond Future	8.13 Call	1,516.28000	1.51628	0.00000	1,581.07000	1.58107	1,516.280	4.07	0.53	0.00	0.00	0	2,830.00
R213	On	06/05/2027	Bond Future	9.25 Put	501.60000	0.50160	0.00000	480.98000	0.48098	501.600	5.08	(0.20)	0.00	0.00	0	2,830.00
R213	On	05/08/2027	Bond Future	0.00	8.10020	99.77288	0.00000	8.06020	99.89194		3.62	0.00	0.00	0.00	0	0.00
R213	On	05/08/2027	Bond Future	7.95 Call	1,260.08000	1.26008	0.00000	1,317.40000	1.31740	1,260.080	3.60	0.46	0.00	0.00	0	1,200.00
R213	On	05/08/2027	Bond Future	8.58 Put	1,021.82000	1.02182	0.00000	981.92000	0.98192	1,021.820	4.02	(0.36)	0.00	0.00	0	1,200.00
R213	On	28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	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	0.00	0	0.00
R214	On	06/08/2026	Bond Future	0.00	9.03163	82.62832	0.00000	8.98178	82.97056		12.91	0.00	0.00	0.00	0	9,862.00
R214	On	05/11/2026	Bond Future	0.00	9.07670	80.84412	0.00000	9.02531	81.19290		12.02	0.00	0.00	0.00	0	19,393.00
R214	On	04/02/2027	Bond Future	0.00	9.11984	82.37921	0.00000	9.06685	82.73463		11.13	0.00	0.00	0.00	0	0.00
R214	On	06/05/2027	Bond Future	0.00	9.15868	80.65788	0.00000	9.10408	81.02008		11.07	0.00	0.00	0.00	0	0.00
R214	On	05/08/2027	Bond Future	0.00	9.20114	82.20591	0.00000	9.14484	82.57495		10.62	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													6,684,458,678.15		70,561	2,023,035.00
Grand Total:													6,684,458,678.15		70,561	2,023,035.00