

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2026

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		1,290.70000		1,290.70000	0.00000	1,291.94700	1,291.94700		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.50800		1,314.50800	0.00000	1,315.78000	1,315.78000		0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.40300		1,339.40300	0.00000	1,340.70300	1,340.70300		0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.04100		1,365.04100	0.00000	1,366.36400	1,366.36400		0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,391.09500		1,391.09500	0.00000	1,392.43800	1,392.43800		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,677.30200		1,677.30200	0.00000	1,679.73800	1,679.73800		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,708.24200		1,708.24200	0.00000	1,710.72600	1,710.72600		0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,740.59400		1,740.59400	0.00000	1,743.12900	1,743.12900		0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,773.91100		1,773.91100	0.00000	1,776.49300	1,776.49300		0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,807.76800		1,807.76800	0.00000	1,810.39300	1,810.39300		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,416.74300		1,416.74300	0.00000	1,418.08100	1,418.08100		0.00	0.00	170,009,160.00		12	61.00
ALBI	On 05/11/2026	Index Future	0.00		1,442.87700		1,442.87700	0.00000	1,444.24200	1,444.24200		0.00	0.00	173,145,240.00		12	12.00
ALBI	On 04/02/2027	Index Future	0.00		1,470.20300		1,470.20300	0.00000	1,471.59700	1,471.59700		0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,498.34500		1,498.34500	0.00000	1,499.76400	1,499.76400		0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,526.94300		1,526.94300	0.00000	1,528.38400	1,528.38400		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.99978		95.30563	0.00000	8.97526	95.42606		0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.06782		93.27473	0.00000	9.04211	93.39746		0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.13546		95.06377	0.00000	9.10845	95.18888		0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.19966		93.10936	0.00000	9.17128	93.23686		0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.26912		94.92425	0.00000	9.23926	95.05412		0.00	0.00	0.00		0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.54838		94.06599	0.00000	9.53898	94.13701		0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.60749		91.54129	0.00000	9.59778	91.61366		0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.66401		93.29723	0.00000	9.65398	93.37102		0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.72107		90.83967	0.00000	9.71071	90.91487		0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.78005		92.60962	0.00000	9.76936	92.68618		0.00	0.00	0.00		0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,389.94800		1,389.94800	0.00000	1,391.29000	1,391.29000		0.00	0.00	3,850,155,960.00		277	338.00
GOVI	On 05/11/2026	GOVI	0.00		1,415.58700		1,415.58700	0.00000	1,416.95700	1,416.95700		0.00	0.00	3,921,175,990.00		277	396.00
GOVI	On 04/02/2027	GOVI	0.00		1,442.39600		1,442.39600	0.00000	1,443.79500	1,443.79500		0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,470.00500		1,470.00500	0.00000	1,471.43000	1,471.43000		0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,498.06300		1,498.06300	0.00000	1,499.50900	1,499.50900		0.00	0.00	0.00		0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		151.90810		151.90810	0.00000	151.86834	151.86834		0.00	0.00	0.00		0	5,449.00
I2029	On 05/11/2026	Bond Future	0.00		153.21385		153.21385	0.00000	153.17344	153.17344		0.00	0.00	0.00		0	7,709.00
I2029	On 04/02/2027	Bond Future	0.00		156.15233		156.15233	0.00000	156.11123	156.11123		0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.64027		157.64027	0.00000	157.59820	157.59820		0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.71487		160.71487	0.00000	160.67176	160.67176		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 06/08/2026	Bond Future	0.00		116.94454		116.94454	0.00000	116.91297	116.91297		2.41	0.00	0.00	0	4,822.00
I2031	On 05/11/2026	Bond Future	0.00		119.10692		119.10692	0.00000	119.07483	119.07483		2.27	0.00	0.00	0	11,708.00
I2031	On 04/02/2027	Bond Future	0.00		118.88793		118.88793	0.00000	118.85511	118.85511		2.08	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.19058		121.19058	0.00000	121.15711	121.15711		1.95	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.99342		120.99342	0.00000	120.95876	120.95876		1.86	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		147.59808		147.59808	0.00000	147.55723	147.55723		0.00	0.00	0.00	0	11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.72040		148.72040	0.00000	148.67888	148.67888		0.00	0.00	0.00	0	13,095.00
I2033	On 04/02/2027	Bond Future	0.00		151.57274		151.57274	0.00000	151.53052	151.53052		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.86610		152.86610	0.00000	152.82283	152.82283		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.84760		155.84760	0.00000	155.80333	155.80333		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		160.85888		160.85888	0.00000	161.28857	161.28857		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		163.83325		163.83325	0.00000	164.27106	164.27106		0.00	0.00	4,587,331.00	28	1,613.00
I2038	On 04/02/2027	Bond Future	0.00		164.70260		164.70260	0.00000	165.14866	165.14866		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.89265		167.89265	0.00000	168.34740	168.34740		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		168.84248		168.84248	0.00000	169.30554	169.30554		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		124.46337		124.46337	0.00000	124.42837	124.42837		7.09	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.76473		126.76473	0.00000	126.72915	126.72915		6.68	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.24717		126.24717	0.00000	126.21084	126.21084		6.54	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.69232		128.69232	0.00000	128.65524	128.65524		6.27	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.18562		128.18562	0.00000	128.14730	128.14730		6.20	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		144.09494		144.09494	0.00000	144.05456	144.05456		0.00	0.00	583,728,601.94	4,051	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.39749		144.39749	0.00000	144.35637	144.35637		0.00	0.00	1,169,908,463.98	8,102	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.16698		147.16698	0.00000	147.12509	147.12509		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.60286		147.60286	0.00000	147.56002	147.56002		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.48145		150.48145	0.00000	150.43730	150.43730		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		146.58503		146.58503	0.00000	145.80403	145.80403		0.00	0.00	256,523,802.50	1,750	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		149.29569		149.29569	0.00000	148.50007	148.50007		0.00	0.00	261,267,457.50	1,750	18,127.00
I2050	On 04/02/2027	Bond Future	0.00		149.62914		149.62914	0.00000	148.81836	148.81836		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.52731		152.52731	0.00000	151.70075	151.70075		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.91354		152.91354	0.00000	152.07046	152.07046		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		134.39278		134.39278	0.00000	134.35584	134.35584		10.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		136.87787		136.87787	0.00000	136.84013	136.84013		9.86	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.55417		136.55417	0.00000	136.51560	136.51560		9.67	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.19891		139.19891	0.00000	139.15963	139.15963		9.32	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.89726		138.89726	0.00000	138.85666	138.85666		9.25	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		453.16100		453.16100	0.00000	452.68600	452.68600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.63300		461.63300	0.00000	461.14900	461.14900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.48600		470.48600	0.00000	469.99300	469.99300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.59900		479.59900	0.00000	479.09700	479.09700		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
IGOV	On 05/08/2027	Index Future	0.00		488.85900		488.85900	0.00000	488.34500	488.34500			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
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		7.33726		100.84439	0.00000	7.32507	100.84869			0.31	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.07113		102.68439	0.00000	7.03238	102.68882			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		7.55718		104.42418	0.00000	7.54713	104.43620			1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.57308		105.69314	0.00000	7.56059	105.70614			1.01	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.54428		103.84753	0.00000	7.52790	103.86127			0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.46593		105.83502	0.00000	7.44263	105.84900			0.59	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.23087		102.56785	0.00000	7.19183	102.58196			0.35	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		301.29387		301.29387	0.00000	301.78774	301.78774			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		306.86499		306.86499	0.00000	307.36817	307.36817			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.15977		307.15977	0.00000	307.67264	307.67264			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.10910		313.10910	0.00000	313.63169	313.63169			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		313.49539		313.49539	0.00000	314.02696	314.02696			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		7.95515		100.38975	0.00000	7.93028	100.46395			3.77	0.00	602,338,500.00	6,000	41,157.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.35000		0.00035	0.00000	1.12000	0.00112	0.350		3.49	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	80.93000		0.08093	0.00000	115.76000	0.11576	80.930		3.74	0.18	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	223.60000		0.22360	0.00000	225.71000	0.22571	223.600		4.15	(0.36)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.99161		102.22145	0.00000	7.96458	102.29705			3.30	0.00	613,328,700.00	6,000	141,788.00
R2030	On 04/02/2027	Bond Future	0.00		8.01734		100.15010	0.00000	7.98770	100.22722			3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.05143		102.06684	0.00000	8.01876	102.14539			2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.09544		100.02484	0.00000	8.05906	100.10479			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		8.28086		102.86730	0.00000	8.25102	102.99957			6.20	0.00	267,454,980.00	2,600	56,624.00
R2032	On 05/11/2026	Bond Future	0.00		8.32719		100.58494	0.00000	8.29562	100.71967			5.88	0.00	261,520,844.00	2,600	170,963.00
R2032	On 04/02/2027	Bond Future	0.00		8.36798		102.49027	0.00000	8.33448	102.62764			5.28	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	422.02000		0.42202	0.00000	458.77000	0.45877	422.020		5.02	0.20	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,039.06000		1.03906	0.00000	1,104.61000	1.10461	1,039.060		5.14	0.39	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,645.05000		1.64505	0.00000	1,590.17000	1.59017	1,645.050		5.39	(0.50)	0.00	0	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	0.00		8.40684		100.29126	0.00000	8.37124	100.43123		5.04	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	574.22000		0.57422	0.00000	614.42000	0.61442	574.220	4.84	0.23	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,197.44000		1.19744	0.00000	1,262.23000	1.26223	1,197.440	4.93	0.39	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,742.92000		1.74292	0.00000	1,687.61000	1.68761	1,742.920	5.23	(0.47)	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.45078		102.22371	0.00000	8.41286	102.36626		4.64	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		8.36586		111.83331	0.00000	8.34112	111.96386		7.01	0.00	0.00		0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.41227		108.83227	0.00000	8.38622	108.96527		6.41	0.00	0.00		0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.45353		110.89389	0.00000	8.42604	111.02950		5.79	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.49296		107.97314	0.00000	8.46394	108.11128		5.62	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.53680		110.05334	0.00000	8.50610	110.19406		5.23	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		8.55022		105.91277	0.00000	8.52549	106.06267		8.62	0.00	0.00		0	17,056.00
R2035	On 06/08/2026	Bond Future	7.70	Call	1.75000		0.00175	0.00000	4.76000	0.00476	1.750	8.27	0.00	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	16.92000		0.01692	0.00000	33.08000	0.03308	16.920	8.09	0.02	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,574.19000		1.57419	0.00000	1,519.93000	1.51993	1,574.190	8.37	(0.74)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,390.23000		1.39023	0.00000	1,555.41000	1.55541	1,390.230	9.05	0.68	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,496.14000		3.49614	0.00000	3,660.99000	3.66099	3,496.140	10.01	0.94	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	41.50000		0.04150	0.00000	53.79000	0.05379	41.500	10.20	(0.04)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,993.00000		3.99300	0.00000	4,154.88000	4.15488	3,993.000	10.22	0.96	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	4.39000		0.00439	0.00000	7.42000	0.00742	4.390	11.15	(0.01)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	2.79000		0.00279	0.00000	4.98000	0.00498	2.790	11.31	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2.63000		0.00263	0.00000	4.73000	0.00473	2.630	11.33	0.00	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.25000		0.00025	0.00000	0.60000	0.00060	0.250	12.18	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.15000		0.00015	0.00000	0.38000	0.00038	0.150	12.36	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.59713		103.34391	0.00000	8.57133	103.49662		7.95	0.00	0.00		0	97,200.00
R2035	On 05/11/2026	Bond Future	7.97	Call	447.49000		0.44749	0.00000	494.65000	0.49465	447.490	7.53	0.19	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,184.50000		2.18450	0.00000	2,124.58000	2.12458	2,184.500	7.92	(0.56)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,536.61000		2.53661	0.00000	2,655.43000	2.65543	2,536.610	8.44	0.61	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,044.05000		1.04405	0.00000	1,020.12000	1.02012	1,044.050	8.75	(0.32)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	639.18000		0.63918	0.00000	628.40000	0.62840	639.180	9.38	(0.21)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	302.90000		0.30290	0.00000	301.35000	0.30135	302.900	10.29	(0.11)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64085		105.30142	0.00000	8.61389	105.45705		7.24	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	468.12000		0.46812	0.00000	504.91000	0.50491	468.120	7.04	0.17	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	621.07000		0.62107	0.00000	666.10000	0.66610	621.070	6.96	0.21	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,136.91000		1.13691	0.00000	1,203.75000	1.20375	1,136.910	6.98	0.33	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,498.07000		1.49807	0.00000	1,576.42000	1.57642	1,498.070	7.11	0.39	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,678.12000		1.67812	0.00000	1,761.45000	1.76145	1,678.120	7.17	0.42	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,234.45000		2.23445	0.00000	2,178.35000	2.17835	2,234.450	7.48	(0.48)	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,836.57000		1.83657	0.00000	1,791.10000	1.79110	1,836.570	7.74	(0.41)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,683.79000		1.68379	0.00000	1,642.54000	1.64254	1,683.790	7.86	(0.38)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	996.51000		0.99651	0.00000	975.07000	0.97507	996.510	8.69	(0.24)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.67840		102.81204	0.00000	8.65025	102.97059		7.10	0.00	0.00		0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	865.02000		0.86502	0.00000	914.04000	0.91404	865.020	6.87	0.24	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,769.42000		1.76942	0.00000	1,846.69000	1.84669	1,769.420	6.98	0.40	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,433.46000		2.43346	0.00000	2,376.20000	2.37620	2,433.460	7.43	(0.45)	0.00		0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.71951		104.79334	0.00000	8.69007	104.95485		6.69	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

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 06/08/2026	Bond Future	0.00		8.82620		98.07230	0.00000	8.80159	98.23599			10.37	0.00	196,144,600.00	2,000	164,904.00
R2037	On 06/08/2026	Bond Future	9.30	Put	123.18000		0.12318	0.00000	144.55000	0.14455	123.180		11.79	(0.10)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,522.69000		7.52269	0.00000	7,688.86000	7.68886	7,522.690		13.77	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.08000		0.00008	0.00000	0.22000	0.00022	0.080		15.50	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.63	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.87273		99.86174	0.00000	8.84720	100.02849			9.26	0.00	199,723,480.00	2,000	176,319.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,610.15000		4.61015	0.00000	4,761.38000	4.76138	4,610.150		10.69	0.75	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	291.88000		0.29188	0.00000	291.87000	0.29187	291.880		12.34	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	122.19000		0.12219	0.00000	124.21000	0.12421	122.190		13.43	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.91607		97.49524	0.00000	8.88955	97.66518			8.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,239.54000		1.23954	0.00000	1,311.62000	1.31162	1,239.540		8.54	0.32	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,724.22000		1.72422	0.00000	1,685.35000	1.68535	1,724.220		9.84	(0.35)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,039.39000		1.03939	0.00000	1,019.44000	1.01944	1,039.390		10.86	(0.22)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.96306		99.36117	0.00000	8.93551	99.53432			8.37	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.01472		97.01633	0.00000	8.98606	97.19271			8.29	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		8.95233		117.68171	0.00000	8.92774	117.87398			9.96	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		9.00600		114.34624	0.00000	8.98047	114.54214			9.36	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		9.05643		116.51229	0.00000	9.02991	116.71196			8.42	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.10581		113.25778	0.00000	9.07826	113.46125			8.44	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.15847		115.43976	0.00000	9.12985	115.64697			8.11	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		9.05231		109.71247	0.00000	9.03781	109.82502			11.03	0.00	0.00	0	6,247.00
R2039	On 05/11/2026	Bond Future	0.00		9.10600		106.73570	0.00000	9.09097	106.85042			10.33	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		9.15666		108.75757	0.00000	9.14108	108.87452			9.49	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.20631		105.85897	0.00000	9.19016	105.97815			9.43	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,653.33000		2.65333	0.00000	2,722.64000	2.72264	2,653.330		9.37	0.43	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,522.42000		2.52242	0.00000	2,499.18000	2.49918	2,522.420		10.49	(0.36)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.25901		107.89851	0.00000	9.24228	108.01982			8.99	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,536.68000		2.53668	0.00000	2,598.89000	2.59889	2,536.680		8.85	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,783.16000		2.78316	0.00000	2,848.61000	2.84861	2,783.160		8.91	0.41	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,326.83000		3.32683	0.00000	3,293.88000	3.29388	3,326.830		9.70	(0.41)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,981.42000		2.98142	0.00000	2,952.83000	2.95283	2,981.420		9.95	(0.37)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.11184		99.42968	0.00000	9.10239	99.50176			11.89	0.00	0.00	0	53,937.00
R2040	On 06/08/2026	Bond Future	9.20	Put	757.12000		0.75712	0.00000	815.43000	0.81543	757.120		12.40	(0.40)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.16179		101.24391	0.00000	9.15203	101.31728			10.69	0.00	0.00	0	30,339.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,245.45000		6.24545	0.00000	6,331.42000	6.33142	6,245.450		12.80	0.79	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	303.07000		0.30307	0.00000	313.86000	0.31386	303.070		14.70	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	116.09000		0.11609	0.00000	122.51000	0.12251	116.090		15.52	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.20928		98.65308	0.00000	9.19916	98.72801			10.28	0.00	0.00	0	48,379.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,621.77000		1.62177	0.00000	1,668.11000	1.66811	1,621.770		10.05	0.34	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,921.02000		1.92102	0.00000	1,919.44000	1.91944	1,921.020		11.64	(0.33)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,178.42000		1.17842	0.00000	1,182.85000	1.18285	1,178.420		12.81	(0.21)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.25994		100.54113	0.00000	9.24948	100.61742			9.80	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.31497		97.96843	0.00000	9.30415	98.04604			10.09	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

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
R2042	On 06/08/2026	Bond Future	0.00		9.20219	111.25593	0.00000	9.19776	111.29432			12.00	0.00	0.00	0.00	0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.25536	108.18140	0.00000	9.25079	108.22045			11.34	0.00	0.00	0.00	0	2,958.00
R2042	On 04/02/2027	Bond Future	0.00		9.30574	110.23067	0.00000	9.30101	110.27052			10.85	0.00	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.35511	107.23411	0.00000	9.35021	107.27482			10.80	0.00	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.40712	109.30008	0.00000	9.40207	109.34143			10.31	0.00	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	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.22617	96.18611	0.00000	9.21166	96.30712			13.35	0.00	0.00	0.00	0	31,026.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,323.71000	2.32371	0.00000	2,312.33000	2.31233	2,323.710	13.35	(0.75)	0.00	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,061.65000	1.06165	0.00000	1,103.71000	1.10371	1,061.650	14.00	(0.47)	0.00	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	139.89000	0.13989	0.00000	175.61000	0.17561	139.890	15.76	(0.09)	0.00	0.00	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.27342	97.94108	0.00000	9.25846	98.06442			12.09	0.00	0.00	0.00	0	107,624.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,954.97000	1.95497	0.00000	1,945.11000	1.94511	1,954.970	13.20	(0.38)	0.00	0.00	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.31839	95.41295	0.00000	9.30296	95.53869			12.12	0.00	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.36592	97.23906	0.00000	9.35002	97.36713			11.55	0.00	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.41713	94.72794	0.00000	9.40073	94.85837			11.55	0.00	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	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.18513	99.86064	0.00000	9.18061	99.90141			13.96	0.00	1,997,212,800.00		20,000	62,579.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,240.15000	2.24015	0.00000	2,300.84000	2.30084	2,240.150	13.96	(0.71)	0.00	0.00	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,182.37000	1.18237	0.00000	1,268.56000	1.26856	1,182.370	14.53	(0.48)	0.00	0.00	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	39.89000	0.03989	0.00000	61.56000	0.06156	39.890	17.49	(0.03)	0.00	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.23091	97.24476	0.00000	9.22625	97.28637			13.22	0.00	1,944,895,200.00		20,000	279,897.00
R2048	On 04/02/2027	Bond Future	0.00		9.27483	99.08678	0.00000	9.27003	99.12920			12.24	0.00	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.31425	96.54189	0.00000	9.30932	96.58505			12.69	0.00	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.35591	98.40227	0.00000	9.35084	98.44621			12.15	0.00	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	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.10968	129.26782	0.00000	9.10010	129.38334			14.51	0.00	0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	1.13000	0.00113	0.00000	3.14000	0.00314	1.130	14.56	0.00	0.00	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,593.04000	1.59304	0.00000	1,790.68000	1.79068	1,593.040	14.83	0.50	0.00	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,709.77000	1.70977	0.00000	1,791.89000	1.79189	1,709.770	14.83	(0.50)	0.00	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	228.96000	0.22896	0.00000	289.82000	0.28982	228.960	16.64	(0.10)	0.00	0.00	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.15155	125.76566	0.00000	9.14169	125.88339			13.72	0.00	0.00	0.00	0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.19058	128.14811	0.00000	9.18044	128.26805			12.71	0.00	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.22828	124.73807	0.00000	9.21785	124.86031			12.75	0.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.26763	127.14126	0.00000	9.25691	127.26572			12.25	0.00	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	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.69527	86.53916	0.00000	8.67058	86.68179			10.05	0.00	0.00	0.00	0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.73964	84.96716	0.00000	8.71402	85.11249			9.29	0.00	0.00	0.00	0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.78041	86.57663	0.00000	8.75381	86.72474			8.53	0.00	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	659.26000	0.65926	0.00000	705.02000	0.70502	659.260	8.28	0.22	0.00	0.00	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,887.61000	1.88761	0.00000	1,843.49000	1.84349	1,887.610	9.27	(0.42)	0.00	0.00	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.81976	85.08169	0.00000	8.79213	85.23263			8.67	0.00	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,242.30000	1.24230	0.00000	1,302.89000	1.30289	1,242.300	8.18	0.32	0.00	0.00	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,719.73000	1.71973	0.00000	1,682.83000	1.68283	1,719.730	9.61	(0.34)	0.00	0.00	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.86203	86.72123	0.00000	8.83332	86.87498			8.19	0.00	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	0.00	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	0.00	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
R209/R186	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		269.88487	269.88487	0.00000	269.83805	269.83805			0.00	0.00	0.00	0	284.00
R210	On	05/11/2026	Bond Future	0.00		271.29482	271.29482	0.00000	271.24719	271.24719			0.00	0.00	0.00	0	147.00
R210	On	04/02/2027	Bond Future	0.00		276.49802	276.49802	0.00000	276.44965	276.44965			0.00	0.00	0.00	0	300.00
R210	On	06/05/2027	Bond Future	0.00		278.19330	278.19330	0.00000	278.14356	278.14356			0.00	0.00	0.00	0	0.00
R210	On	05/08/2027	Bond Future	0.00		283.61875	283.61875	0.00000	283.56764	283.56764			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		8.11469	98.95951	0.00000	8.08981	99.05033			5.14	0.00	0.00	0	19,068.00
R213	On	05/11/2026	Bond Future	0.00		8.16043	97.21477	0.00000	8.13386	97.30730			4.65	0.00	0.00	0	19,484.00
R213	On	04/02/2027	Bond Future	0.00		8.20064	99.05616	0.00000	8.17212	99.15049			4.18	0.00	0.00	0	33,457.00
R213	On	06/05/2027	Bond Future	0.00		8.23157	97.39897	0.00000	8.20092	97.49509			3.97	0.00	0.00	0	0.00
R213	On	06/05/2027	Bond Future	8.13 Call		1,257.77000	1.25777	0.00000	1,310.86000	1.31086	1,257.770	4.07	0.47	0.00	0.00	0	2,830.00
R213	On	06/05/2027	Bond Future	9.25 Put		599.43000	0.59943	0.00000	584.56000	0.58456	599.430	5.09	(0.23)	0.00	0.00	0	2,830.00
R213	On	05/08/2027	Bond Future	0.00		8.26774	99.27616	0.00000	8.23464	99.37405			3.62	0.00	0.00	0	0.00
R213	On	05/08/2027	Bond Future	7.95 Call		1,037.88000	1.03788	0.00000	1,083.67000	1.08367	1,037.880	3.60	0.41	0.00	0.00	0	1,200.00
R213	On	05/08/2027	Bond Future	8.58 Put		1,202.26000	1.20226	0.00000	1,169.47000	1.16947	1,202.260	4.02	(0.40)	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	0.00
R213/R186	On	28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214	On	06/08/2026	Bond Future	0.00		9.14583	81.85193	0.00000	9.13631	81.91625		12.76	0.00	0.00	0.00	0	9,862.00
R214	On	05/11/2026	Bond Future	0.00		9.19509	80.04862	0.00000	9.18527	80.11418		12.00	0.00	80,048,620.00		1,000	20,393.00
R214	On	04/02/2027	Bond Future	0.00		9.24250	81.56486	0.00000	9.23236	81.63174		11.08	0.00	0.00	0.00	0	0.00
R214	On	06/05/2027	Bond Future	0.00		9.28529	79.82666	0.00000	9.27484	79.89481		11.04	0.00	0.00	0.00	0	0.00
R214	On	05/08/2027	Bond Future	0.00		9.33077	81.36507	0.00000	9.32001	81.43440		10.91	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	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 :													16,553,169,730.92			78,459	2,043,087.00
Grand Total:													16,553,169,730.92			78,459	2,043,087.00