

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2026

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		1,290.52500		1,290.52500	0.00000	1,290.70000	1,290.70000		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.32900		1,314.32900	0.00000	1,314.50800	1,314.50800		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.22000		1,339.22000	0.00000	1,339.40300	1,339.40300		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,364.85500		1,364.85500	0.00000	1,365.04100	1,365.04100		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,390.90700		1,390.90700	0.00000	1,391.09500	1,391.09500		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,677.62400		1,677.62400	0.00000	1,677.30200	1,677.30200		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,708.56900		1,708.56900	0.00000	1,708.24200	1,708.24200		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,740.92600		1,740.92600	0.00000	1,740.59400	1,740.59400		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,774.25000		1,774.25000	0.00000	1,773.91100	1,773.91100		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,808.11600		1,808.11600	0.00000	1,807.76800	1,807.76800		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,416.24500		1,416.24500	0.00000	1,416.74300	1,416.74300		0.00		0.00	0.00	0	61.00
ALBI	On 05/11/2026	Index Future	0.00		1,442.36900		1,442.36900	0.00000	1,442.87700	1,442.87700		0.00		0.00	0.00	0	12.00
ALBI	On 04/02/2027	Index Future	0.00		1,469.68500		1,469.68500	0.00000	1,470.20300	1,470.20300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,497.81600		1,497.81600	0.00000	1,498.34500	1,498.34500		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,526.40600		1,526.40600	0.00000	1,526.94300	1,526.94300		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.99399	95.33405	0.00000	8.99978	95.30563		0.00	0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.06176	93.30364	0.00000	9.06782	93.27473		0.00	0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.12911	95.09317	0.00000	9.13546	95.06377		0.00	0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.19297	93.13939	0.00000	9.19966	93.10936		0.00	0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.26205	94.95498	0.00000	9.26912	94.92425		0.00	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	0.00	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	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.55778	93.99506	0.00000	9.54838	94.06599		0.00	0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.61719	91.46907	0.00000	9.60749	91.54129		0.00	0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67404	93.22352	0.00000	9.66401	93.29723		0.00	0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.73143	90.76457	0.00000	9.72107	90.83967		0.00	0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.79073	92.53323	0.00000	9.78005	92.60962		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,389.44700	1,389.44700	0.00000	1,389.94800	1,389.94800		0.00	0.00		0.00	0.00	0	338.00
GOVI	On 05/11/2026	GOVI	0.00		1,415.07600	1,415.07600	0.00000	1,415.58700	1,415.58700		0.00	0.00		0.00	0.00	0	396.00
GOVI	On 04/02/2027	GOVI	0.00		1,441.87500	1,441.87500	0.00000	1,442.39600	1,442.39600		0.00	0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,469.47500	1,469.47500	0.00000	1,470.00500	1,470.00500		0.00	0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,497.52300	1,497.52300	0.00000	1,498.06300	1,498.06300		0.00	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	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		151.94775	151.94775	0.00000	151.90810	151.90810		0.00	0.00		0.00	0.00	0	5,449.00
I2029	On 05/11/2026	Bond Future	0.00		153.25421	153.25421	0.00000	153.21385	153.21385		0.00	0.00	31,263,858.84			204	7,913.00
I2029	On 04/02/2027	Bond Future	0.00		156.19337	156.19337	0.00000	156.15233	156.15233		0.00	0.00		0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.68176	157.68176	0.00000	157.64027	157.64027		0.00	0.00		0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.75739	160.75739	0.00000	160.71487	160.71487		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
I2031	On 06/08/2026	Bond Future	0.00		116.92831	116.92831	0.00000	116.94454	116.94454		2.41	0.00		0.00		0	4,822.00

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 05/11/2026	Bond Future	0.00		119.09028		119.09028	0.00000	119.10692	119.10692		2.27	0.00	0.00		0	11,708.00
I2031	On 04/02/2027	Bond Future	0.00		118.87057		118.87057	0.00000	118.88793	118.88793		2.08	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.17292		121.17292	0.00000	121.19058	121.19058		1.95	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.97514		120.97514	0.00000	120.99342	120.99342		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		147.46092		147.46092	0.00000	147.59808	147.59808		0.00	0.00	208,804,662.72		1,416	11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.58067		148.58067	0.00000	148.72040	148.72040		0.00	0.00	30,904,779.36		208	13,303.00
I2033	On 04/02/2027	Bond Future	0.00		151.43015		151.43015	0.00000	151.57274	151.57274		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.72050		152.72050	0.00000	152.86610	152.86610		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.69944		155.69944	0.00000	155.84760	155.84760		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		160.90434		160.90434	0.00000	160.85888	160.85888		0.00	0.00	0.00		0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		163.87946		163.87946	0.00000	163.83325	163.83325		0.00	0.00	0.00		0	1,613.00
I2038	On 04/02/2027	Bond Future	0.00		164.74932		164.74932	0.00000	164.70260	164.70260		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.94042		167.94042	0.00000	167.89265	167.89265		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		168.89098		168.89098	0.00000	168.84248	168.84248		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		124.49824		124.49824	0.00000	124.46337	124.46337		7.09	0.00	0.00		0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.80021		126.80021	0.00000	126.76473	126.76473		6.68	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.28282		126.28282	0.00000	126.24717	126.24717		6.54	0.00	0.00		0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.72870		128.72870	0.00000	128.69232	128.69232		6.27	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.22242		128.22242	0.00000	128.18562	128.18562		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		144.13555		144.13555	0.00000	144.09494	144.09494		0.00	0.00	0.00		0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.43882		144.43882	0.00000	144.39749	144.39749		0.00	0.00	0.00		0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.20881		147.20881	0.00000	147.16698	147.16698		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.64498		147.64498	0.00000	147.60286	147.60286		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.52455		150.52455	0.00000	150.48145	150.48145		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		144.41914		144.41914	0.00000	146.58503	146.58503		0.00	0.00	0.00		0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.08950		147.08950	0.00000	149.29569	149.29569		0.00	0.00	0.00		0	18,127.00
I2050	On 04/02/2027	Bond Future	0.00		147.38051		147.38051	0.00000	149.62914	149.62914		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		150.23509		150.23509	0.00000	152.52731	152.52731		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		150.57617		150.57617	0.00000	152.91354	152.91354		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		134.42997		134.42997	0.00000	134.39278	134.39278		10.42	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		136.91542		136.91542	0.00000	136.87787	136.87787		9.86	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.59204		136.59204	0.00000	136.55417	136.55417		9.67	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.23765		139.23765	0.00000	139.19891	139.19891		9.32	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.93649		138.93649	0.00000	138.89726	138.89726		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		451.98200		451.98200	0.00000	453.16100	453.16100		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		460.43100		460.43100	0.00000	461.63300	461.63300		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		469.26100		469.26100	0.00000	470.48600	470.48600		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.35100		478.35100	0.00000	479.59900	479.59900		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		487.58700		487.58700	0.00000	488.85900	488.85900		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

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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		7.34930	100.84015	0.00000	7.33726	100.84439			0.31	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.10941	102.68000	0.00000	7.07113	102.68439			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		7.56719	104.41221	0.00000	7.55718	104.42418			1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.58551	105.68020	0.00000	7.57308	105.69314			1.01	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.56059	103.83386	0.00000	7.54428	103.84753			0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.48911	105.82111	0.00000	7.46593	105.83502			0.59	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.26971	102.55381	0.00000	7.23087	102.56785			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		301.37800	301.37800	0.00000	301.29387	301.29387			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		306.95058	306.95058	0.00000	306.86499	306.86499			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.24680	307.24680	0.00000	307.15977	307.15977			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.19790	313.19790	0.00000	313.10910	313.10910			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		313.58462	313.58462	0.00000	313.49539	313.49539			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		7.96473	100.36119	0.00000	7.95515	100.38975			3.77	0.00	805,900,355.70	8,030	33,127.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.22000	0.00022	0.00000	0.35000	0.00035	0.220	3.49	0.00	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	69.67000	0.06967	0.00000	80.93000	0.08093	69.670	3.74	0.17	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	223.97000	0.22397	0.00000	223.60000	0.22360	223.970	4.15	(0.37)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.00204	102.19230	0.00000	7.99161	102.22145			3.30	0.00	2,455,680,969.00	24,030	138,818.00
R2030	On 04/02/2027	Bond Future	0.00		8.02879	100.12033	0.00000	8.01734	100.15010			3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.06405	102.03651	0.00000	8.05143	102.06684			2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.10945	99.99407	0.00000	8.09544	100.02484			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		8.28030	102.86978	0.00000	8.28086	102.86730			6.20	0.00	658,366,592.00	6,400	56,624.00
R2032	On 05/11/2026	Bond Future	0.00		8.32662	100.58737	0.00000	8.32719	100.58494			5.88	0.00	897,138,753.03	8,919	179,882.00
R2032	On 04/02/2027	Bond Future	0.00		8.36739	102.49269	0.00000	8.36798	102.49027			5.28	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	419.81000	0.41981	0.00000	422.02000	0.42202	419.810	5.02	0.20	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,036.24000	1.03624	0.00000	1,039.06000	1.03906	1,036.240	5.14	0.39	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,639.75000	1.63975	0.00000	1,645.05000	1.64505	1,639.750	5.39	(0.50)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.40621	100.29374	0.00000	8.40684	100.29126			5.04	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
R2032	On 06/05/2027	Bond Future	7.58	Call	572.51	0000	0.57251	0.00000	574.22	0000	0.57422	572.510	4.84	0.23	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,195.49	0000	1.19549	0.00000	1,197.44	0000	1.19744	1,195.490	4.93	0.39	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,738.54	0000	1.73854	0.00000	1,742.92	0000	1.74292	1,738.540	5.23	(0.47)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.45	0007	102.22638	0.00000	8.45	078	102.22371		4.64	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.37	036	111.80959	0.00000	8.36	586	111.83331		7.01	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.41	702	108.80804	0.00000	8.41	227	108.83227		6.41	0.00	0.00	0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.45	856	110.86910	0.00000	8.45	353	110.89389		5.79	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.49	827	107.94789	0.00000	8.49	296	107.97314		5.62	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.54	238	110.02779	0.00000	8.53	680	110.05334		5.23	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.54	465	105.94651	0.00000	8.55	022	105.91277		8.62	0.00	312,542,204.50	2,950	14,106.00
R2035	On 06/08/2026	Bond Future	7.70	Call	1.36	000	0.00136	0.00000	1.75	000	0.00175	1.360	8.27	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	14.67	000	0.01467	0.00000	16.92	000	0.01692	14.670	8.09	0.02	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,530.71	0000	1.53071	0.00000	1,574.19	0000	1.57419	1,530.710	8.37	(0.75)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,391.64	0000	1.39164	0.00000	1,390.23	0000	1.39023	1,391.640	9.05	0.69	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,519.93	0000	3.51993	0.00000	3,496.14	0000	3.49614	3,519.930	10.01	0.95	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	34.10	000	0.03410	0.00000	41.50	000	0.04150	34.100	10.20	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,019.63	0000	4.01963	0.00000	3,993.00	0000	3.99300	4,019.630	10.22	0.96	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	3.19	000	0.00319	0.00000	4.39	000	0.00439	3.190	11.15	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	1.97	000	0.00197	0.00000	2.79	000	0.00279	1.970	11.31	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1.85	000	0.00185	0.00000	2.63	000	0.00263	1.850	11.33	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.15	000	0.00015	0.00000	0.25	000	0.00025	0.150	12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.09	000	0.00009	0.00000	0.15	000	0.00015	0.090	12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.59	134	103.37815	0.00000	8.59	713	103.34391		7.95	0.00	304,965,542.50	2,950	100,150.00
R2035	On 05/11/2026	Bond Future	7.97	Call	448.75	000	0.44875	0.00000	447.49	000	0.44749	448.750	7.53	0.20	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,157.26	0000	2.15726	0.00000	2,184.50	0000	2.18450	2,157.260	7.92	(0.56)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,549.05	0000	2.54905	0.00000	2,536.61	0000	2.53661	2,549.050	8.44	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,025.05	0000	1.02505	0.00000	1,044.05	0000	1.04405	1,025.050	8.75	(0.32)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	625.06	000	0.62506	0.00000	639.18	000	0.63918	625.060	9.38	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	294.39	000	0.29439	0.00000	302.90	000	0.30290	294.390	10.29	(0.10)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.63	481	105.33626	0.00000	8.64	085	105.30142		7.24	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	470.46	000	0.47046	0.00000	468.12	000	0.46812	470.460	7.04	0.17	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	624.43	000	0.62443	0.00000	621.07	000	0.62107	624.430	6.96	0.21	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,143.44	0000	1.14344	0.00000	1,136.91	0000	1.13691	1,143.440	6.98	0.33	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,506.50	0000	1.50650	0.00000	1,498.07	0000	1.49807	1,506.500	7.11	0.40	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,687.43	0000	1.68743	0.00000	1,678.12	0000	1.67812	1,687.430	7.17	0.43	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,212.03	0000	2.21203	0.00000	2,234.45	0000	2.23445	2,212.030	7.48	(0.48)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,816.46	0000	1.81646	0.00000	1,836.57	0000	1.83657	1,816.460	7.74	(0.41)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,664.67	0000	1.66467	0.00000	1,683.79	0000	1.68379	1,664.670	7.86	(0.38)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	982.82	000	0.98282	0.00000	996.51	000	0.99651	982.820	8.69	(0.24)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.67	209	102.84755	0.00000	8.67	840	102.81204		7.10	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	870.19	000	0.87019	0.00000	865.02	000	0.86502	870.190	6.87	0.24	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,779.43	0000	1.77943	0.00000	1,769.42	0000	1.76942	1,779.430	6.98	0.40	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,412.74	0000	2.41274	0.00000	2,433.46	0000	2.43346	2,412.740	7.43	(0.45)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.71	289	104.82963	0.00000	8.71	951	104.79334		6.69	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.82	559	98.07636	0.00000	8.82	620	98.07230		10.37	0.00	387,401,622.00	3,950	160,954.00

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	9.30	Put	109.78	000	0.10978	0.00000	123.18000	0.12318	109.780	11.79	(0.10)	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,525.92	000	7.52592	0.00000	7,522.69000	7.52269	7,525.920	13.77	1.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.04	000	0.00004	0.00000	0.08000	0.00008	0.040	15.50	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00	000	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		8.87	211	99.86579	0.00000	8.87273	99.86174		9.26	0.00	394,469,870.50		3,950	180,201.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,604.71	000	4.60471	0.00000	4,610.15000	4.61015	4,604.710	10.69	0.75	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	286.44	000	0.28644	0.00000	291.88000	0.29188	286.440	12.34	(0.09)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	119.12	000	0.11912	0.00000	122.19000	0.12219	119.120	13.43	(0.04)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.91	544	97.49927	0.00000	8.91607	97.49524		8.85	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,235.30	000	1.23530	0.00000	1,239.54000	1.23954	1,235.300	8.54	0.32	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,716.23	000	1.71623	0.00000	1,724.22000	1.72422	1,716.230	9.84	(0.35)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,032.64	000	1.03264	0.00000	1,039.39000	1.03939	1,032.640	10.86	(0.22)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.96	241	99.36525	0.00000	8.96306	99.36117		8.37	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.01	402	97.02064	0.00000	9.01472	97.01633		8.29	0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	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		8.95	171	117.68655	0.00000	8.95233	117.68171		9.96	0.00	0.00		0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		9.00	536	114.35115	0.00000	9.00600	114.34624		9.36	0.00	0.00		0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		9.05	578	116.51718	0.00000	9.05643	116.51229		8.42	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.10	513	113.26280	0.00000	9.10581	113.25778		8.44	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.15	774	115.44503	0.00000	9.15847	115.43976		8.11	0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	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		9.05	673	109.67819	0.00000	9.05231	109.71247		11.03	0.00	0.00		0	6,247.00
R2039	On 05/11/2026	Bond Future	0.00		9.11	058	106.70077	0.00000	9.10600	106.73570		10.33	0.00	0.00		0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		9.16	142	108.72188	0.00000	9.15666	108.75757		9.49	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.21	123	105.82270	0.00000	9.20631	105.85897		9.43	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,631.85	000	2.63185	0.00000	2,653.33000	2.65333	2,631.850	9.37	0.43	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,529.00	000	2.52900	0.00000	2,522.42000	2.52242	2,529.000	10.49	(0.36)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.26	410	107.86164	0.00000	9.25901	107.89851		8.99	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,517.47	000	2.51747	0.00000	2,536.68000	2.53668	2,517.470	8.85	0.39	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,762.95	000	2.76295	0.00000	2,783.16000	2.78316	2,762.950	8.91	0.41	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,336.45	000	3.33645	0.00000	3,326.83000	3.32683	3,336.450	9.70	(0.41)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,989.70	000	2.98970	0.00000	2,981.42000	2.98142	2,989.700	9.95	(0.37)	0.00		0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	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		100.00	000	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		9.12	631	99.31946	0.00000	9.11184	99.42968		11.89	0.00	37,741,394.80		380	53,557.00
R2040	On 06/08/2026	Bond Future	9.20	Put	770.71	000	0.77071	0.00000	757.12000	0.75712	770.710	12.40	(0.41)	0.00		0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.17	675	101.13160	0.00000	9.16179	101.24391		10.69	0.00	38,430,008.00		380	30,719.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,147.06	000	6.14706	0.00000	6,245.45000	6.24545	6,147.060	12.80	0.79	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	306.50	000	0.30650	0.00000	303.07000	0.30307	306.500	14.70	(0.08)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	116.91	000	0.11691	0.00000	116.09000	0.11609	116.910	15.52	(0.03)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.22	476	98.53861	0.00000	9.20928	98.65308		10.28	0.00	0.00		0	48,379.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,575.91	000	1.57591	0.00000	1,621.77000	1.62177	1,575.910	10.05	0.34	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,951.22	000	1.95122	0.00000	1,921.02000	1.92102	1,951.220	11.64	(0.33)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,196.07	000	1.19607	0.00000	1,178.42000	1.17842	1,196.070	12.81	(0.22)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.27	596	100.42446	0.00000	9.25994	100.54113		9.80	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.33	155	97.84965	0.00000	9.31497	97.96843		10.09	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	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		9.21	667	111.13061	0.00000	9.20219	111.25593		12.00	0.00	0.00		0	4,569.00

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 05/11/2026	Bond Future	0.00		9.27033		108.05366	0.00000	9.25536	108.18140		11.34	0.00	0.00		0	2,958.00
R2042	On 04/02/2027	Bond Future	0.00		9.32122		110.10041	0.00000	9.30574	110.23067		10.85	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.37110		107.10143	0.00000	9.35511	107.23411		10.80	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.42364		109.16496	0.00000	9.40712	109.30008		10.31	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		9.23564		96.10726	0.00000	9.22617	96.18611		13.35	0.00	134,550,164.00		1,400	29,626.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,357.41000		2.35741	0.00000	2,323.71000	2.32371	2,357.410	13.35	(0.76)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,064.35000		1.06435	0.00000	1,061.65000	1.06165	1,064.350	14.00	(0.48)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	131.15000		0.13115	0.00000	139.89000	0.13989	131.150	15.76	(0.09)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.28318		97.86074	0.00000	9.27342	97.94108		12.09	0.00	137,005,036.00		1,400	107,624.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,973.37000		1.97337	0.00000	1,954.97000	1.95497	1,973.370	13.20	(0.39)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.32846		95.33102	0.00000	9.31839	95.41295		12.12	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.37631		97.15551	0.00000	9.36592	97.23906		11.55	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.42783		94.64299	0.00000	9.41713	94.72794		11.55	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		9.19468		99.77460	0.00000	9.18513	99.86064		13.96	0.00	279,368,880.00		2,800	62,479.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,271.10000		2.27110	0.00000	2,240.15000	2.24015	2,271.100	13.96	(0.72)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,186.61000		1.18661	0.00000	1,182.37000	1.18237	1,186.610	14.53	(0.49)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	35.29000		0.03529	0.00000	39.89000	0.03989	35.290	17.49	(0.03)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.24074		97.15710	0.00000	9.23091	97.24476		13.22	0.00	272,039,880.00		2,800	282,597.00
R2048	On 04/02/2027	Bond Future	0.00		9.28496		98.99737	0.00000	9.27483	99.08678		12.24	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.32467		96.45076	0.00000	9.31425	96.54189		12.69	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.36662		98.30953	0.00000	9.35591	98.40227		12.15	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		9.11925		129.15260	0.00000	9.10968	129.26782		14.51	0.00	0.00		0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.69000		0.00069	0.00000	1.13000	0.00113	0.690	14.56	0.00	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,487.45000		1.48745	0.00000	1,593.04000	1.59304	1,487.450	14.83	0.48	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,719.40000		1.71940	0.00000	1,709.77000	1.70977	1,719.400	14.83	(0.52)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	216.10000		0.21610	0.00000	228.96000	0.22896	216.100	16.64	(0.10)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.16140		125.64823	0.00000	9.15155	125.76566		13.72	0.00	0.00		0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.20072		128.02836	0.00000	9.19058	128.14811		12.71	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.23871		124.61603	0.00000	9.22828	124.73807		12.75	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.27835		127.01701	0.00000	9.26763	127.14126		12.25	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		8.68971		86.57126	0.00000	8.69527	86.53916		10.05	0.00	0.00		0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.73388		84.99981	0.00000	8.73964	84.96716		9.29	0.00	0.00		0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.77445		86.60979	0.00000	8.78041	86.57663		8.53	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	662.69000		0.66269	0.00000	659.26000	0.65926	662.690	8.28	0.22	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,867.90000		1.86790	0.00000	1,887.61000	1.88761	1,867.900	9.27	(0.42)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.81356		85.11554	0.00000	8.81976	85.08169		8.67	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,249.33000		1.24933	0.00000	1,242.30000	1.24230	1,249.330	8.18	0.32	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,703.70000		1.70370	0.00000	1,719.73000	1.71973	1,703.700	9.61	(0.34)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.85556		86.75585	0.00000	8.86203	86.72123		8.19	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

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						
R210	On 06/08/2026	Bond Future	0.00		269.95369		269.95369	0.00000	269.88487	269.88487		0.00		0.00	0.00	0	284.00
R210	On 05/11/2026	Bond Future	0.00		271.36478		271.36478	0.00000	271.29482	271.29482		0.00		0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.56918		276.56918	0.00000	276.49802	276.49802		0.00		0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.26502		278.26502	0.00000	278.19330	278.19330		0.00		0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.69223		283.69223	0.00000	283.61875	283.61875		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		8.11926		98.94284	0.00000	8.11469	98.95951		5.14		0.00	0.00	0	19,068.00
R213	On 05/11/2026	Bond Future	0.00		8.16533		97.19772	0.00000	8.16043	97.21477		4.65		0.00	2,041,152.12	21	19,484.00
R213	On 04/02/2027	Bond Future	0.00		8.20592		99.03871	0.00000	8.20064	99.05616		4.18		0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.23724		97.38120	0.00000	8.23157	97.39897		3.97		0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,246.99000		1.24699	0.00000	1,257.77000	1.25777	1,246.990	4.07		0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	601.19000		0.60119	0.00000	599.43000	0.59943	601.190	5.09		(0.23)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.27381		99.25822	0.00000	8.26774	99.27616		3.62		0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,028.77000		1.02877	0.00000	1,037.88000	1.03788	1,028.770	3.60		0.40	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,207.42000		1.20742	0.00000	1,202.26000	1.20226	1,207.420	4.02		(0.40)	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		9.15535		81.78769	0.00000	9.14583	81.85193		12.76		0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		9.20491		79.98313	0.00000	9.19509	80.04862		12.00		0.00	24,474,837.78	306	20,699.00
R214	On 04/02/2027	Bond Future	0.00		9.25263		81.49812	0.00000	9.24250	81.56486		11.08		0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.29573		79.75865	0.00000	9.28529	79.82666		11.04		0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.34152		81.29590	0.00000	9.33077	81.36507		10.91		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 :													7,413,090,562.85		72,494	2,042,856.00	
Grand Total:													7,413,090,562.85		72,494	2,042,856.00	