

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2026

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		1,283.19700		1,283.19700	0.00000	1,290.52500	1,290.52500		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,306.86600		1,306.86600	0.00000	1,314.32900	1,314.32900		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,331.61500		1,331.61500	0.00000	1,339.22000	1,339.22000		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,357.10400		1,357.10400	0.00000	1,364.85500	1,364.85500		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,383.00900		1,383.00900	0.00000	1,390.90700	1,390.90700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,666.06600		1,666.06600	0.00000	1,677.62400	1,677.62400		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,696.79700		1,696.79700	0.00000	1,708.56900	1,708.56900		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,728.93000		1,728.93000	0.00000	1,740.92600	1,740.92600		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,762.02500		1,762.02500	0.00000	1,774.25000	1,774.25000		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,795.65900		1,795.65900	0.00000	1,808.11600	1,808.11600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,406.78400		1,406.78400	0.00000	1,416.24500	1,416.24500		0.00		0.00	0	61.00
ALBI	On 05/11/2026	Index Future	0.00		1,432.73300		1,432.73300	0.00000	1,442.36900	1,442.36900		0.00		0.00	0	12.00
ALBI	On 04/02/2027	Index Future	0.00		1,459.86500		1,459.86500	0.00000	1,469.68500	1,469.68500		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,487.80900		1,487.80900	0.00000	1,497.81600	1,497.81600		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,516.20900		1,516.20900	0.00000	1,526.40600	1,526.40600		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.10267		94.80244	0.00000	8.99399	95.33405		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.17568		92.76208	0.00000	9.06176	93.30364		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.24881		94.54103	0.00000	9.12911	95.09317		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.31876		92.57664	0.00000	9.19297	93.13939		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.39443		94.38167	0.00000	9.26205	94.95498		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		9.65128		93.29384	0.00000	9.55778	93.99506		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.71376		90.75470	0.00000	9.61719	91.46907		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.77378		92.49532	0.00000	9.67404	93.22352		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.83449		90.02235	0.00000	9.73143	90.76457		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.89719		91.77685	0.00000	9.79073	92.53323		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		1,379.95000		1,379.95000	0.00000	1,389.44700	1,389.44700		0.00		0.00	0	338.00
GOVI	On 05/11/2026	GOVI	0.00		1,405.40400		1,405.40400	0.00000	1,415.07600	1,415.07600		0.00		0.00	0	396.00
GOVI	On 04/02/2027	GOVI	0.00		1,432.01900		1,432.01900	0.00000	1,441.87500	1,441.87500		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,459.43000		1,459.43000	0.00000	1,469.47500	1,469.47500		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,487.28800		1,487.28800	0.00000	1,497.52300	1,497.52300		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		152.02778		152.02778	0.00000	151.94775	151.94775		0.00		0.00	0	5,449.00
I2029	On 05/11/2026	Bond Future	0.00		153.32918		153.32918	0.00000	153.25421	153.25421		0.00		0.00	0	7,913.00
I2029	On 04/02/2027	Bond Future	0.00		156.26946		156.26946	0.00000	156.19337	156.19337		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.75387		157.75387	0.00000	157.68176	157.68176		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.83151		160.83151	0.00000	160.75739	160.75739		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		116.99906		116.99906	0.00000	116.92831	116.92831		2.41		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		119.16221		119.16221	0.00000	119.09028	119.09028		2.27	0.00	0.00	0	11,708.00
I2031	On 04/02/2027	Bond Future	0.00		118.93464		118.93464	0.00000	118.87057	118.87057		2.08	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.23838		121.23838	0.00000	121.17292	121.17292		1.95	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.03223		121.03223	0.00000	120.97514	120.97514		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		147.49461		147.49461	0.00000	147.46092	147.46092		0.00	0.00	0.00	0	11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.61476		148.61476	0.00000	148.58067	148.58067		0.00	0.00	0.00	0	13,303.00
I2033	On 04/02/2027	Bond Future	0.00		151.46470		151.46470	0.00000	151.43015	151.43015		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.74990		152.74990	0.00000	152.72050	152.72050		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.73000		155.73000	0.00000	155.69944	155.69944		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		161.51615		161.51615	0.00000	160.90434	160.90434		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.50233		164.50233	0.00000	163.87946	163.87946		0.00	0.00	0.00	0	1,613.00
I2038	On 04/02/2027	Bond Future	0.00		165.37564		165.37564	0.00000	164.74932	164.74932		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.57902		168.57902	0.00000	167.94042	167.94042		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.53350		169.53350	0.00000	168.89098	168.89098		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		125.17267		125.17267	0.00000	124.49824	124.49824		7.09	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		127.48699		127.48699	0.00000	126.80021	126.80021		6.68	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.97182		126.97182	0.00000	126.28282	126.28282		6.54	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.43124		129.43124	0.00000	128.72870	128.72870		6.27	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.92723		128.92723	0.00000	128.22242	128.22242		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		144.04767		144.04767	0.00000	144.13555	144.13555		0.00	0.00	0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.33923		144.33923	0.00000	144.43882	144.43882		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.10723		147.10723	0.00000	147.20881	147.20881		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.53274		147.53274	0.00000	147.64498	147.64498		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.41060		150.41060	0.00000	150.52455	150.52455		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		145.51671		145.51671	0.00000	144.41914	144.41914		0.00	0.00	0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		148.20701		148.20701	0.00000	147.08950	147.08950		0.00	0.00	0.00	0	18,127.00
I2050	On 04/02/2027	Bond Future	0.00		148.50985		148.50985	0.00000	147.38051	147.38051		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.38652		151.38652	0.00000	150.23509	150.23509		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.74056		151.74056	0.00000	150.57617	150.57617		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		134.54094		134.54094	0.00000	134.42997	134.42997		10.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.02840		137.02840	0.00000	136.91542	136.91542		9.86	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.69650		136.69650	0.00000	136.59204	136.59204		9.67	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.34425		139.34425	0.00000	139.23765	139.23765		9.32	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.03354		139.03354	0.00000	138.93649	138.93649		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		452.76900		452.76900	0.00000	451.98200	451.98200		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.23300		461.23300	0.00000	460.43100	460.43100		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.07700		470.07700	0.00000	469.26100	469.26100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.18300		479.18300	0.00000	478.35100	478.35100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.43600		488.43600	0.00000	487.58700	487.58700		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868			0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.39573		100.82378	0.00000	7.34930	100.84015			0.31	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.25656		102.66317	0.00000	7.10941	102.68000			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		7.60734		104.36423	0.00000	7.56719	104.41221			1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.63532		105.62837	0.00000	7.58551	105.68020			1.01	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.62585		103.77916	0.00000	7.56059	103.83386			0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.58195		105.76546	0.00000	7.48911	105.82111			0.59	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.42567		102.49748	0.00000	7.26971	102.55381			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		301.82271		301.82271	0.00000	301.37800	301.37800			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.40308		307.40308	0.00000	306.95058	306.95058			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.68509		307.68509	0.00000	307.24680	307.24680			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.64516		313.64516	0.00000	313.19790	313.19790			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.01993		314.01993	0.00000	313.58462	313.58462			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		8.11507		99.91424	0.00000	7.96473	100.36119			3.77	0.00	0.00	0	33,127.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.01000		0.00001	0.00000	0.22000	0.00022	0.010	3.49		0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	18.12000		0.01812	0.00000	69.67000	0.06967	18.120	3.74		0.06	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	423.72000		0.42372	0.00000	223.97000	0.22397	423.720	4.15	(0.58)		0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.16541		101.73706	0.00000	8.00204	102.19230			3.30	0.00	974,946,245.98	9,583	136,235.00
R2030	On 04/02/2027	Bond Future	0.00		8.20782		99.65623	0.00000	8.02879	100.12033			3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.26148		101.56361	0.00000	8.06405	102.03651			2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.32949		99.51242	0.00000	8.10945	99.99407			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		8.43014		102.20885	0.00000	8.28030	102.86978			6.20	0.00	0.00	0	56,624.00
R2032	On 05/11/2026	Bond Future	0.00		8.48513		99.91427	0.00000	8.32662	100.58737			5.88	0.00	0.00	0	179,882.00
R2032	On 04/02/2027	Bond Future	0.00		8.53556		101.80659	0.00000	8.36739	102.49269			5.28	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	295.91000		0.29591	0.00000	419.81000	0.41981	295.910	5.02		0.15	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	789.43000		0.78943	0.00000	1,036.24000	1.03624	789.430	5.14		0.32	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,998.43000		1.99843	0.00000	1,639.75000	1.63975	1,998.430	5.39	(0.56)		0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.58496		99.59457	0.00000	8.40621	100.29374			5.04	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	424.89000		0.42489	0.00000	572.51000	0.57251	424.890	4.84		0.19	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	8.08	Call	938.55	000	0.93855	0.00000	1,195.49	000	1.19549	938.550	4.93	0.33	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,084.39	000	2.08439	0.00000	1,738.54	000	1.73854	2,084.390	5.23	(0.53)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.64	054	101.51414	0.00000	8.45	007	102.22638		4.64	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		8.52	511	110.99777	0.00000	8.37	036	111.80959		7.01	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.57	993	107.98125	0.00000	8.41	702	108.80804		6.41	0.00	0.00	0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.63	042	110.02641	0.00000	8.45	856	110.86910		5.79	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.67	980	107.08914	0.00000	8.49	827	107.94789		5.62	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.73	446	109.15290	0.00000	8.54	238	110.02779		5.23	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		8.65	897	105.25695	0.00000	8.54	465	105.94651		8.62	0.00	0.00	0	14,106.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.23	000	0.00023	0.00000	1.36	000	0.00136	0.230	8.27	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	3.70	000	0.00370	0.00000	14.67	000	0.01467	3.700	8.09	0.01	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,068.89	000	2.06889	0.00000	1,530.71	000	1.53071	2,068.890	8.37	(0.86)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	931.75	000	0.93175	0.00000	1,391.64	000	1.39164	931.750	9.05	0.57	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,870.41	000	2.87041	0.00000	3,519.93	000	3.51993	2,870.410	10.01	0.91	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	60.97	000	0.06097	0.00000	34.10	000	0.03410	60.970	10.20	(0.06)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,355.60	000	3.35560	0.00000	4,019.63	000	4.01963	3,355.600	10.22	0.94	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	5.79	000	0.00579	0.00000	3.19	000	0.00319	5.790	11.15	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	3.57	000	0.00357	0.00000	1.97	000	0.00197	3.570	11.31	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	3.36	000	0.00336	0.00000	1.85	000	0.00185	3.360	11.33	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.26	000	0.00026	0.00000	0.15	000	0.00015	0.260	12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.15	000	0.00015	0.00000	0.09	000	0.00009	0.150	12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.71	058	102.67588	0.00000	8.59	134	103.37815		7.95	0.00	0.00	0	100,150.00
R2035	On 05/11/2026	Bond Future	7.97	Call	322.13	000	0.32213	0.00000	448.75	000	0.44875	322.130	7.53	0.15	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,561.68	000	2.56168	0.00000	2,157.26	000	2.15726	2,561.680	7.92	(0.62)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,131.11	000	2.13111	0.00000	2,549.05	000	2.54905	2,131.110	8.44	0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,256.51	000	1.25651	0.00000	1,025.05	000	1.02505	1,256.510	8.75	(0.37)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	776.20	000	0.77620	0.00000	625.06	000	0.62506	776.200	9.38	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	370.37	000	0.37037	0.00000	294.39	000	0.29439	370.370	10.29	(0.13)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.75	945	104.62042	0.00000	8.63	481	105.33626		7.24	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	359.86	000	0.35986	0.00000	470.46	000	0.47046	359.860	7.04	0.13	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	484.18	000	0.48418	0.00000	624.43	000	0.62443	484.180	6.96	0.17	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	919.34	000	0.91934	0.00000	1,143.44	000	1.14344	919.340	6.98	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,235.21	000	1.23521	0.00000	1,506.50	000	1.50650	1,235.210	7.11	0.35	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,395.04	000	1.39504	0.00000	1,687.43	000	1.68743	1,395.040	7.17	0.38	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,563.95	000	2.56395	0.00000	2,212.03	000	2.21203	2,563.950	7.48	(0.52)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,118.69	000	2.11869	0.00000	1,816.46	000	1.81646	2,118.690	7.74	(0.45)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,946.37	000	1.94637	0.00000	1,664.67	000	1.66467	1,946.370	7.86	(0.42)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,160.89	000	1.16089	0.00000	982.82	000	0.98282	1,160.890	8.69	(0.27)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.80	227	102.11810	0.00000	8.67	209	102.84755		7.10	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	703.74	000	0.70374	0.00000	870.19	000	0.87019	703.740	6.87	0.21	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,497.07	000	1.49707	0.00000	1,779.43	000	1.77943	1,497.070	6.98	0.36	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,752.89	000	2.75289	0.00000	2,412.74	000	2.41274	2,752.890	7.43	(0.49)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.84	906	104.08654	0.00000	8.71	289	104.82963		6.69	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		8.93	450	97.35631	0.00000	8.82	559	98.07636		10.37	0.00	0.00	0	160,954.00
R2037	On 06/08/2026	Bond Future	9.30	Put	181.30	000	0.18130	0.00000	109.78	000	0.10978	181.300	11.79	(0.15)	0.00	0	8,000.00

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	10.02	Call	6,807.47	000	6.80747	0.00000	7,525.92	000	7.52592	6,807.470	13.77	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.07	000	0.00007	0.00000	0.04	000	0.00004	0.070	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	0.00	000	0.00000		15.63	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.98508		99.13243	0.00000	8.87211		99.86579		9.26	0.00	0.00	0	180,201.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,057.48	000	4.05748	0.00000	4,604.71	000	4.60471	4,057.480	10.69	0.71	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	353.60	000	0.35360	0.00000	286.44	000	0.28644	353.600	12.34	(0.11)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	148.13	000	0.14813	0.00000	119.12	000	0.11912	148.130	13.43	(0.05)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.03281		96.75182	0.00000	8.91544		97.49927		8.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,006.78	000	1.00678	0.00000	1,235.30	000	1.23530	1,006.780	8.54	0.28	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,984.01	000	1.98401	0.00000	1,716.23	000	1.71623	1,984.010	9.84	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,202.88	000	1.20288	0.00000	1,032.64	000	1.03264	1,202.880	10.86	(0.25)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.08437		98.60358	0.00000	8.96241		99.36525		8.37	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.14093		96.24464	0.00000	9.01402		97.02064		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	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.06057		116.84071	0.00000	8.95171		117.68655		9.96	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		9.11837		113.48958	0.00000	9.00536		114.35115		9.36	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		9.17318		115.63907	0.00000	9.05578		116.51718		8.42	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.22710		112.36800	0.00000	9.10513		113.26280		8.44	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.28452		114.53340	0.00000	9.15774		115.44503		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	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.16052		108.87777	0.00000	9.05673		109.67819		11.03	0.00	249,983,359.92	2,296	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.21809		105.88559	0.00000	9.11058		106.70077		10.33	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		9.27287		107.89101	0.00000	9.16142		108.72188		9.49	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.32677		104.97596	0.00000	9.21123		105.82270		9.43	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,280.90	000	2.28090	0.00000	2,631.85	000	2.63185	2,280.900	9.37	0.39	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,839.07	000	2.83907	0.00000	2,529.00	000	2.52900	2,839.070	10.49	(0.39)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.38391		106.99898	0.00000	9.26410		107.86164		8.99	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,193.39	000	2.19339	0.00000	2,517.47	000	2.51747	2,193.390	8.85	0.35	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,418.13	000	2.41813	0.00000	2,762.95	000	2.76295	2,418.130	8.91	0.38	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,697.75	000	3.69775	0.00000	3,336.45	000	3.33645	3,697.750	9.70	(0.44)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,318.84	000	3.31884	0.00000	2,989.70	000	2.98970	3,318.840	9.95	(0.40)	0.00	0	180.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.21493		98.64818	0.00000	9.12631		99.31946		11.89	0.00	0.00	0	53,557.00
R2040	On 06/08/2026	Bond Future	9.20	Put	1,047.32	000	1.04732	0.00000	770.71	000	0.77071	1,047.320	12.40	(0.51)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.26835		100.44784	0.00000	9.17675		101.13160		10.69	0.00	0.00	0	30,719.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,605.97	000	5.60597	0.00000	6,147.06	000	6.14706	5,605.970	12.80	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	360.23	000	0.36023	0.00000	306.50	000	0.30650	360.230	14.70	(0.09)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	138.84	000	0.13884	0.00000	116.91	000	0.11691	138.840	15.52	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.31956		97.84167	0.00000	9.22476		98.53861		10.28	0.00	555,642,843.93	5,679	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,345.62	000	1.34562	0.00000	1,575.91	000	1.57591	1,345.620	10.05	0.30	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,186.42	000	2.18642	0.00000	1,951.22	000	1.95122	2,186.420	11.64	(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,346.82	000	1.34682	0.00000	1,196.07	000	1.19607	1,346.820	12.81	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.37405		99.71429	0.00000	9.27596		100.42446		9.80	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.43316		97.12614	0.00000	9.33155		97.84965		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	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.30534		110.36783	0.00000	9.21667		111.13061		12.00	0.00	0.00	0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.36194		107.27679	0.00000	9.27033		108.05366		11.34	0.00	0.00	0	2,958.00

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 04/02/2027	Bond Future	0.00		9.41592		109.30859	0.00000	9.32122	110.10041		10.85	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.46898		106.29453	0.00000	9.37110	107.10143		10.80	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.52481		108.34298	0.00000	9.42364	109.16496		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		9.32433		95.37351	0.00000	9.23564	96.10726		13.35	0.00	0.00		0	29,626.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,926.66000		2.92666	0.00000	2,357.41000	2.35741	2,926.660	13.35	(0.85)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,418.01000		1.41801	0.00000	1,064.35000	1.06435	1,418.010	14.00	(0.58)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	190.17000		0.19017	0.00000	131.15000	0.13115	190.170	15.76	(0.12)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.37455		97.11349	0.00000	9.28318	97.86074		12.09	0.00	110,806,492.09		1,141	107,979.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,264.57000		2.26457	0.00000	1,973.37000	1.97337	2,264.570	13.20	(0.43)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.42270		94.56940	0.00000	9.32846	95.33102		12.12	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.47349		96.37935	0.00000	9.37631	97.15551		11.55	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.52813		93.85218	0.00000	9.42783	94.64299		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		9.28862		98.93473	0.00000	9.19468	99.77460		13.96	0.00	0.00		0	62,479.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,891.41000		2.89141	0.00000	2,271.10000	2.27110	2,891.410	13.96	(0.82)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,605.53000		1.60553	0.00000	1,186.61000	1.18661	1,605.530	14.53	(0.60)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	53.22000		0.05322	0.00000	35.29000	0.03529	53.220	17.49	(0.04)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.33741		96.30172	0.00000	9.24074	97.15710		13.22	0.00	0.00		0	282,597.00
R2048	On 04/02/2027	Bond Future	0.00		9.38453		98.12552	0.00000	9.28496	98.99737		12.24	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.42710		95.56229	0.00000	9.32467	96.45076		12.69	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.47204		97.40435	0.00000	9.36662	98.30953		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		9.20823		128.08979	0.00000	9.11925	129.15260		14.51	0.00	0.00		0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.15000		0.00015	0.00000	0.69000	0.00069	0.150	14.56	0.00	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	981.79000		0.98179	0.00000	1,487.45000	1.48745	981.790	14.83	0.37	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	2,276.55000		2.27655	0.00000	1,719.40000	1.71940	2,276.550	14.83	(0.63)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	314.52000		0.31452	0.00000	216.10000	0.21610	314.520	16.64	(0.14)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.25294		124.56581	0.00000	9.16140	125.64823		13.72	0.00	0.00		0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.29493		126.92501	0.00000	9.20072	128.02836		12.71	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.33562		123.49173	0.00000	9.23871	124.61603		12.75	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.37804		125.87159	0.00000	9.27835	127.01701		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		8.79888		85.94397	0.00000	8.68971	86.57126		10.05	0.00	0.00		0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.84712		84.36095	0.00000	8.73388	84.99981		9.29	0.00	0.00		0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.89203		85.95872	0.00000	8.77445	86.60979		8.53	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	524.95000		0.52495	0.00000	662.69000	0.66269	524.950	8.28	0.19	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,147.92000		2.14792	0.00000	1,867.90000	1.86790	2,147.920	9.27	(0.46)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.93570		84.45202	0.00000	8.81356	85.11554		8.67	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,044.74000		1.04474	0.00000	1,249.33000	1.24933	1,044.740	8.18	0.28	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,933.70000		1.93370	0.00000	1,703.70000	1.70370	1,933.700	9.61	(0.37)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.98251		86.07985	0.00000	8.85556	86.75585		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
R210	On 06/08/2026	Bond Future	0.00		270.15986		270.15986	0.00000	269.95369	269.95369		0.00	0.00	0.00		0	284.00

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	
R210	On 05/11/2026	Bond Future	0.00		271.55932		271.55932	0.00000	271.36478	271.36478			0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.76688		276.76688	0.00000	276.56918	276.56918			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.45335		278.45335	0.00000	278.26502	278.26502			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.88535		283.88535	0.00000	283.69223	283.69223			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		8.27455		98.37845	0.00000	8.11926	98.94284			5.14	0.00	0.00	0	19,068.00
R213	On 05/11/2026	Bond Future	0.00		8.33114		96.62290	0.00000	8.16533	97.19772			4.65	0.00	0.00	0	19,484.00
R213	On 04/02/2027	Bond Future	0.00		8.38386		98.45280	0.00000	8.20592	99.03871			4.18	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.42850		96.78415	0.00000	8.23724	97.38120			3.97	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	984.51000		0.98451	0.00000	1,246.99000	1.24699	984.510		4.07	0.40	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	748.47000		0.74847	0.00000	601.19000	0.60119	748.470		5.09	(0.27)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.48045		98.65001	0.00000	8.27381	99.25822			3.62	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	801.11000		0.80111	0.00000	1,028.77000	1.02877	801.110		3.60	0.34	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,468.98000		1.46898	0.00000	1,207.42000	1.20742	1,468.980		4.02	(0.46)	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		9.24922		81.15811	0.00000	9.15535	81.78769			12.76	0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		9.30166		79.34196	0.00000	9.20491	79.98313			12.00	0.00	0.00	0	20,699.00
R214	On 04/02/2027	Bond Future	0.00		9.35246		80.84462	0.00000	9.25263	81.49812			11.08	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.39863		79.09271	0.00000	9.29573	79.75865			11.04	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.44765		80.61742	0.00000	9.34152	81.29590			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 :													1,891,378,941.92		18,699	2,048,603.00	
Grand Total:													1,891,378,941.92		18,699	2,048,603.00	