

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2026

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		1,278.59500		1,278.59500	0.00000	1,283.19700	1,283.19700		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,302.17800		1,302.17800	0.00000	1,306.86600	1,306.86600		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,326.83700		1,326.83700	0.00000	1,331.61500	1,331.61500		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,352.23500		1,352.23500	0.00000	1,357.10400	1,357.10400		0.00		0.00	0	0.00	
AL37	On 05/08/2027	Index Future	0.00		1,378.04900		1,378.04900	0.00000	1,383.00900	1,383.00900		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,651.45300		1,651.45300	0.00000	1,666.06600	1,666.06600		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,681.91300		1,681.91300	0.00000	1,696.79700	1,696.79700		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,713.76300		1,713.76300	0.00000	1,728.93000	1,728.93000		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,746.56800		1,746.56800	0.00000	1,762.02500	1,762.02500		0.00		0.00	0	0.00	
AL7T	On 05/08/2027	Index Future	0.00		1,779.90900		1,779.90900	0.00000	1,795.65900	1,795.65900		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,393.59400		1,393.59400	0.00000	1,406.78400	1,406.78400		0.00		0.00	0	61.00	
ALBI	On 05/11/2026	Index Future	0.00		1,419.29900		1,419.29900	0.00000	1,432.73300	1,432.73300		0.00		0.00	0	12.00	
ALBI	On 04/02/2027	Index Future	0.00		1,446.17500		1,446.17500	0.00000	1,459.86500	1,459.86500		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,473.85800		1,473.85800	0.00000	1,487.80900	1,487.80900		0.00		0.00	0	0.00	
ALBI	On 05/08/2027	Index Future	0.00		1,501.99400		1,501.99400	0.00000	1,516.20900	1,516.20900		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.24296		94.12187	0.00000	9.10267	94.80244		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.32273		92.06887	0.00000	9.17568	92.76208		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.40331		93.83446	0.00000	9.24881	94.54103		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.48116		91.85641	0.00000	9.31876	92.57664		0.00		0.00	0	0.00	
ES33	On 05/08/2027	Bond Future	0.00		9.56546		93.64752	0.00000	9.39443	94.38167		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		9.83154		91.96410	0.00000	9.65128	93.29384		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.89995		89.40040	0.00000	9.71376	90.75470		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.96613		91.11490	0.00000	9.77378	92.49532		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		10.03333		88.61527	0.00000	9.83449	90.02235		0.00		0.00	0	0.00	
ES42	On 05/08/2027	Bond Future	0.00		10.10273		90.34243	0.00000	9.89719	91.77685		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		1,366.64200		1,366.64200	0.00000	1,379.95000	1,379.95000		0.00		0.00	0	338.00	
GOVI	On 05/11/2026	GOVI	0.00		1,391.84900		1,391.84900	0.00000	1,405.40400	1,405.40400		0.00		0.00	0	396.00	
GOVI	On 04/02/2027	GOVI	0.00		1,418.20600		1,418.20600	0.00000	1,432.01900	1,432.01900		0.00		0.00	0	0.00	
GOVI	On 06/05/2027	GOVI	0.00		1,445.35300		1,445.35300	0.00000	1,459.43000	1,459.43000		0.00		0.00	0	0.00	
GOVI	On 05/08/2027	GOVI	0.00		1,472.94500		1,472.94500	0.00000	1,487.28800	1,487.28800		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		152.26217		152.26217	0.00000	152.02778	152.02778		0.00		0.00	65,624,995.27	431	5,396.00
I2029	On 05/11/2026	Bond Future	0.00		153.56782		153.56782	0.00000	153.32918	153.32918		0.00		0.00	66,187,730.42	431	8,291.00
I2029	On 04/02/2027	Bond Future	0.00		156.51257		156.51257	0.00000	156.26946	156.26946		0.00		0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.00170		158.00170	0.00000	157.75387	157.75387		0.00		0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.08437		161.08437	0.00000	160.83151	160.83151		0.00		0.00		0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		117.31733		117.31733	0.00000	116.99906	116.99906		2.41		0.00	51,854,259.86	442	4,380.00

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		119.48632		119.48632	0.00000	119.16221	119.16221		2.27	0.00	52,812,953.44		442	12,150.00
I2031	On 04/02/2027	Bond Future	0.00		119.26484		119.26484	0.00000	118.93464	118.93464		2.08	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.57504		121.57504	0.00000	121.23838	121.23838		1.95	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.37550		121.37550	0.00000	121.03223	121.03223		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		148.06946		148.06946	0.00000	147.49461	147.49461		0.00	0.00	381,130,790.04		2,574	8,870.00
I2033	On 05/11/2026	Bond Future	0.00		149.20021		149.20021	0.00000	148.61476	148.61476		0.00	0.00	384,041,340.54		2,574	15,877.00
I2033	On 04/02/2027	Bond Future	0.00		152.06124		152.06124	0.00000	151.46470	151.46470		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.35806		153.35806	0.00000	152.74990	152.74990		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.35019		156.35019	0.00000	155.73000	155.73000		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		160.92824		160.92824	0.00000	161.51615	161.51615		0.00	0.00	245,898,350.72		1,528	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		163.90344		163.90344	0.00000	164.50233	164.50233		0.00	0.00	250,444,456.32		1,528	3,141.00
I2038	On 04/02/2027	Bond Future	0.00		164.76517		164.76517	0.00000	165.37564	165.37564		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.95674		167.95674	0.00000	168.57902	168.57902		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		168.89930		168.89930	0.00000	169.53350	169.53350		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		124.56688		124.56688	0.00000	125.17267	125.17267		7.09	0.00	0.00		0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.86989		126.86989	0.00000	127.48699	127.48699		6.68	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.34295		126.34295	0.00000	126.97182	126.97182		6.54	0.00	0.00		0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.79014		128.79014	0.00000	129.43124	129.43124		6.27	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.27372		128.27372	0.00000	128.92723	128.92723		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		143.15191		143.15191	0.00000	144.04767	144.04767		0.00	0.00	0.00		0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		143.42681		143.42681	0.00000	144.33923	144.33923		0.00	0.00	0.00		0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.17712		146.17712	0.00000	147.10723	147.10723		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		146.58465		146.58465	0.00000	147.53274	147.53274		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		149.44419		149.44419	0.00000	150.41060	150.41060		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		144.58129		144.58129	0.00000	145.51671	145.51671		0.00	0.00	0.00		0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.25435		147.25435	0.00000	148.20701	148.20701		0.00	0.00	2,650,578.30		18	18,145.00
I2050	On 04/02/2027	Bond Future	0.00		147.53861		147.53861	0.00000	148.50985	148.50985		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		150.39657		150.39657	0.00000	151.38652	151.38652		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		150.73138		150.73138	0.00000	151.74056	151.74056		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		134.57796		134.57796	0.00000	134.54094	134.54094		10.42	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.06602		137.06602	0.00000	137.02840	137.02840		9.86	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.73448		136.73448	0.00000	136.69650	136.69650		9.67	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		139.38313		139.38313	0.00000	139.34425	139.34425		9.32	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.07333		139.07333	0.00000	139.03354	139.03354		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		451.88800		451.88800	0.00000	452.76900	452.76900		0.00	0.00	0.00		0	250.00
IGOV	On 05/11/2026	Index Future	0.00		460.33500		460.33500	0.00000	461.23300	461.23300		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		469.16200		469.16200	0.00000	470.07700	470.07700		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.25100		478.25100	0.00000	479.18300	479.18300		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		487.48600		487.48600	0.00000	488.43600	488.43600		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		7.30712		100.85502	0.00000	7.39573	100.82378			0.31	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.97900		102.69493	0.00000	7.25656	102.66317			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		7.52431		104.46349	0.00000	7.60734	104.36423			1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.53271		105.73518	0.00000	7.63532	105.62837			1.01	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.49211		103.89130	0.00000	7.62585	103.77916			0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.39138		105.87976	0.00000	7.58195	105.76546			0.59	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.10289		102.61413	0.00000	7.42567	102.49748			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		301.90681		301.90681	0.00000	301.82271	301.82271			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.48846		307.48846	0.00000	307.40308	307.40308			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.77187		307.77187	0.00000	307.68509	307.68509			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.73367		313.73367	0.00000	313.64516	313.64516			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.11050		314.11050	0.00000	314.01993	314.01993			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		8.20047		99.66144	0.00000	8.11507	99.91424			3.77	0.00	25,513,328.64	256	32,924.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.00000		0.00000	0.00000	0.01000	0.00001			3.49	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	6.37000		0.00637	0.00000	18.12000	0.01812	6.370		3.74	0.02	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	573.67000		0.57367	0.00000	423.72000	0.42372	573.670		4.15	(0.69)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.25822		101.47958	0.00000	8.16541	101.73706			3.30	0.00	231,271,962.82	2,279	136,438.00
R2030	On 04/02/2027	Bond Future	0.00		8.30952		99.39378	0.00000	8.20782	99.65623			3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.37365		101.29617	0.00000	8.26148	101.56361			2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.45456		99.23996	0.00000	8.32949	99.51242			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		8.53042		101.76954	0.00000	8.43014	102.20885			6.20	0.00	44,982,136.68	442	56,182.00
R2032	On 05/11/2026	Bond Future	0.00		8.59123		99.46686	0.00000	8.48513	99.91427			5.88	0.00	44,561,153.28	448	180,330.00
R2032	On 04/02/2027	Bond Future	0.00		8.64812		101.35063	0.00000	8.53556	101.80659			5.28	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	230.14000		0.23014	0.00000	295.91000	0.29591	230.140		5.02	0.13	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	649.04000		0.64904	0.00000	789.43000	0.78943	649.040		5.14	0.28	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	2,261.05000		2.26105	0.00000	1,998.43000	1.99843	2,261.050		5.39	(0.61)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.70462		99.12990	0.00000	8.58496	99.59457			5.04	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	343.62000		0.34362	0.00000	424.89000	0.42489	343.620		4.84	0.16	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	789.80	0000	0.78980	0.00000	938.55	0000	0.93855	789.800	4.93	0.30	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,336.45	0000	2.33645	0.00000	2,084.39	0000	2.08439	2,336.450	5.23	(0.57)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.76811		101.04062	0.00000	8.64054		101.51414		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		8.62532		110.47620	0.00000	8.52511		110.99777		7.01	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.68544		107.45006	0.00000	8.57993		107.98125		6.41	0.00	0.00	0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.74173		109.48508	0.00000	8.63042		110.02641		5.79	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.79739		106.53752	0.00000	8.67980		107.08914		5.62	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.85894		108.59075	0.00000	8.73446		109.15290		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		8.79939		104.41821	0.00000	8.65897		105.25695		8.62	0.00	122,900,233.17	1,177	13,029.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.02	0000	0.00002	0.00000	0.23	0000	0.00023	0.020	8.27	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	0.49	0000	0.00049	0.00000	3.70	0000	0.00370	0.490	8.09	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,818.09	0000	2.81809	0.00000	2,068.89	0000	2.06889	2,818.090	8.37	(0.94)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	504.00	0000	0.50400	0.00000	931.75	0000	0.93175	504.000	9.05	0.39	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,122.79	0000	2.12279	0.00000	2,870.41	0000	2.87041	2,122.790	10.01	0.83	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	124.12	0000	0.12412	0.00000	60.97	0000	0.06097	124.120	10.20	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,577.10	0000	2.57710	0.00000	3,355.60	0000	3.35560	2,577.100	10.22	0.89	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	12.66	0000	0.01266	0.00000	5.79	0000	0.00579	12.660	11.15	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	7.85	0000	0.00785	0.00000	3.57	0000	0.00357	7.850	11.31	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	7.39	0000	0.00739	0.00000	3.36	0000	0.00336	7.390	11.33	(0.01)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.57	0000	0.00057	0.00000	0.26	0000	0.00026	0.570	12.18	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.32	0000	0.00032	0.00000	0.15	0000	0.00015	0.320	12.36	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.85705		101.82178	0.00000	8.71058		102.67588		7.95	0.00	109,662,057.06	1,077	101,227.00
R2035	On 05/11/2026	Bond Future	7.97	Call	208.16	0000	0.20816	0.00000	322.13	0000	0.32213	208.160	7.53	0.11	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,113.80	0000	3.11380	0.00000	2,561.68	0000	2.56168	3,113.800	7.92	(0.69)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,680.63	0000	1.68063	0.00000	2,131.11	0000	2.13111	1,680.630	8.44	0.48	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,590.87	0000	1.59087	0.00000	1,256.51	0000	1.25651	1,590.870	8.75	(0.44)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,000.67	0000	1.00067	0.00000	776.20	0000	0.77620	1,000.670	9.38	(0.30)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	486.81	0000	0.48681	0.00000	370.37	0000	0.37037	486.810	10.29	(0.16)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.91254		103.75005	0.00000	8.75945		104.62042		7.24	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	254.52	0000	0.25452	0.00000	359.86	0000	0.35986	254.520	7.04	0.10	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	348.20	0000	0.34820	0.00000	484.18	0000	0.48418	348.200	6.96	0.13	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	692.06	0000	0.69206	0.00000	919.34	0000	0.91934	692.060	6.98	0.23	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	953.62	0000	0.95362	0.00000	1,235.21	0000	1.23521	953.620	7.11	0.29	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,088.60	0000	1.08860	0.00000	1,395.04	0000	1.39504	1,088.600	7.17	0.32	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	3,041.03	0000	3.04103	0.00000	2,563.95	0000	2.56395	3,041.030	7.48	(0.58)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,533.33	0000	2.53333	0.00000	2,118.69	0000	2.11869	2,533.330	7.74	(0.51)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,334.74	0000	2.33474	0.00000	1,946.37	0000	1.94637	2,334.740	7.86	(0.48)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,412.35	0000	1.41235	0.00000	1,160.89	0000	1.16089	1,412.350	8.69	(0.32)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.96221		101.23110	0.00000	8.80227		102.11810		7.10	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	535.35	0000	0.53535	0.00000	703.74	0000	0.70374	535.350	6.87	0.17	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,197.26	0000	1.19726	0.00000	1,497.07	0000	1.49707	1,197.260	6.98	0.31	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	3,209.94	0000	3.20994	0.00000	2,752.89	0000	2.75289	3,209.940	7.43	(0.55)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		9.01646		103.18258	0.00000	8.84906		104.08654		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		9.07973		96.40709	0.00000	8.93450		97.35631		10.37	0.00	1,287,131,058.59	13,351	147,603.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2037	On 06/08/2026	Bond Future	9.30	Put	348.78	000	0.34878	0.00000	181.30	000	0.18130	348.780	11.79	(0.26)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,862.97	000	5.86297	0.00000	6,807.47	000	6.80747	5,862.970	13.77	0.99	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.14	000	0.00014	0.00000	0.07	000	0.00007	0.140	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		9.13573		98.16582	0.00000	8.98508		99.13243		9.26	0.00	1,313,556,837.42	13,381	193,552.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,386.90	000	3.38690	0.00000	4,057.48	000	4.05748	3,386.900	10.69	0.65	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	465.57	000	0.46557	0.00000	353.60	000	0.35360	465.570	12.34	(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	197.76	000	0.19776	0.00000	148.13	000	0.14813	197.760	13.43	(0.06)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.18933		95.76685	0.00000	9.03281		96.75182		8.85	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	755.06	000	0.75506	0.00000	1,006.78	000	1.00678	755.060	8.54	0.22	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,385.47	000	2.38547	0.00000	1,984.01	000	1.98401	2,385.470	9.84	(0.44)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,463.69	000	1.46369	0.00000	1,202.88	000	1.20288	1,463.690	10.86	(0.29)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.24706		97.59977	0.00000	9.08437		98.60358		8.37	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.31032		95.22160	0.00000	9.14093		96.24464		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		9.21084		115.68745	0.00000	9.06057		116.84071		9.96	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		9.27436		112.31525	0.00000	9.11837		113.48958		9.36	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		9.33524		114.44242	0.00000	9.17318		115.63907		8.42	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.39554		111.14843	0.00000	9.22710		112.36800		8.44	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.45971		113.29043	0.00000	9.28452		114.53340		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		9.32080		107.65829	0.00000	9.16052		108.87777		11.03	0.00	0.00	0	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.38414		104.64377	0.00000	9.21809		105.88559		10.33	0.00	375,461,846.76	3,588	6,446.00
R2039	On 04/02/2027	Bond Future	0.00		9.44501		106.62561	0.00000	9.27287		107.89101		9.49	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.50528		103.68637	0.00000	9.32677		104.97596		9.43	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,810.21	000	1.81021	0.00000	2,280.90	000	2.28090	1,810.210	9.37	0.33	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,368.70	000	3.36870	0.00000	2,839.07	000	2.83907	3,368.700	10.49	(0.44)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.56914		105.68466	0.00000	9.38391		106.99898		8.99	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,757.47	000	1.75747	0.00000	2,193.39	000	2.19339	1,757.470	8.85	0.30	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	1,951.51	000	1.95151	0.00000	2,418.13	000	2.41813	1,951.510	8.91	0.33	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,304.58	000	4.30458	0.00000	3,697.75	000	3.69775	4,304.580	9.70	(0.49)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,874.31	000	3.87431	0.00000	3,318.84	000	3.31884	3,874.310	9.95	(0.45)	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		9.39525		97.30202	0.00000	9.21493		98.64818		11.89	0.00	26,271,545.40	270	53,287.00
R2040	On 06/08/2026	Bond Future	9.20	Put	1,852.19	000	1.85219	0.00000	1,047.32	000	1.04732	1,852.190	12.40	(0.73)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.45472		99.07714	0.00000	9.26835		100.44784		10.69	0.00	443,667,432.92	4,478	26,867.00
R2040	On 05/11/2026	Bond Future	8.85	Call	688.98	000	0.68898	0.00000	1,053.88	000	1.05388	688.980	10.50	0.22	28,682,968.15	14,000	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,593.23	000	4.59323	0.00000	5,605.97	000	5.60597	4,593.230	12.80	0.70	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	502.44	000	0.50244	0.00000	360.23	000	0.36023	502.440	14.70	(0.13)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	199.51	000	0.19951	0.00000	138.84	000	0.13884	199.510	15.52	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.51244		96.44497	0.00000	9.31956		97.84167		10.28	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	961.62	000	0.96162	0.00000	1,345.62	000	1.34562	961.620	10.05	0.24	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,731.47	000	2.73147	0.00000	2,186.42	000	2.18642	2,731.470	11.64	(0.43)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,704.91	000	1.70491	0.00000	1,346.82	000	1.34682	1,704.910	12.81	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.57372		98.29081	0.00000	9.37405		99.71429		9.80	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.64014		95.67534	0.00000	9.43316		97.12614		10.09	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
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.48568	108.84100	0.00000	9.30534	110.36783			12.00	0.00	0.00		0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.54828	105.72209	0.00000	9.36194	107.27679			11.34	0.00	0.00		0	2,958.00
R2042	On 04/02/2027	Bond Future	0.00		9.60857	107.72431	0.00000	9.41592	109.30859			10.85	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.66817	104.68005	0.00000	9.46898	106.29453			10.80	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.73088	106.69744	0.00000	9.52481	108.34298			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		9.49455	93.98876	0.00000	9.32433	95.37351			13.35	0.00	1,885,320,536.84		20,059	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,163.28000	4.16328	0.00000	2,926.66000	2.92666	4,163.280	13.35	(0.95)	0.00			0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,330.37000	2.33037	0.00000	1,418.01000	1.41801	2,330.370	14.00	(0.77)	0.00			0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	406.84000	0.40684	0.00000	190.17000	0.19017	406.840	15.76	(0.24)	0.00			0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.54995	95.70344	0.00000	9.37455	97.11349			12.09	0.00	2,238,981,978.80		23,395	122,855.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,911.76000	2.91176	0.00000	2,264.57000	2.26457	2,911.760	13.20	(0.51)	0.00			0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.60363	93.13256	0.00000	9.42270	94.56940			12.12	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.66013	94.91509	0.00000	9.47349	96.37935			11.55	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.72090	92.35977	0.00000	9.52813	93.85218			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		9.46393	97.39838	0.00000	9.28862	98.93473			13.96	0.00	1,655,772.46		17	62,479.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,229.47000	4.22947	0.00000	2,891.41000	2.89141	4,229.470	13.96	(0.94)	0.00			0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	2,647.78000	2.64778	0.00000	1,605.53000	1.60553	2,647.780	14.53	(0.79)	0.00			0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	128.14000	0.12814	0.00000	53.22000	0.05322	128.140	17.49	(0.08)	0.00			0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.51786	94.73726	0.00000	9.33741	96.30172			13.22	0.00	1,136,847.12		12	282,609.00
R2048	On 04/02/2027	Bond Future	0.00		9.57042	96.53140	0.00000	9.38453	98.12552			12.24	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.61842	93.93770	0.00000	9.42710	95.56229			12.69	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.66912	95.74848	0.00000	9.47204	97.40435			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		9.38858	125.98185	0.00000	9.20823	128.08979			14.51	0.00	0.00		0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.01000	0.00001	0.00000	0.15000	0.00015	0.010	14.56	0.00	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	360.26000	0.36026	0.00000	981.79000	0.98179	360.260	14.83	0.18	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,762.96000	3.76296	0.00000	2,276.55000	2.27655	3,762.960	14.83	(0.82)	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	698.38000	0.69838	0.00000	314.52000	0.31452	698.380	16.64	(0.27)	0.00			0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.43853	122.41940	0.00000	9.25294	124.56581			13.72	0.00	0.00		0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.48596	124.73789	0.00000	9.29493	126.92501			12.71	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.53226	121.26268	0.00000	9.33562	123.49173			12.75	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.58051	123.59972	0.00000	9.37804	125.87159			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		8.93917	85.14656	0.00000	8.79888	85.94397			10.05	0.00	38,145,658.88		448	4,706.00
R209	On 05/11/2026	Bond Future	0.00		8.99265	83.54893	0.00000	8.84712	84.36095			9.29	0.00	37,931,214.22		454	42,509.00
R209	On 04/02/2027	Bond Future	0.00		9.04315	85.13123	0.00000	8.89203	85.95872			8.53	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	383.15000	0.38315	0.00000	524.95000	0.52495	383.150	8.28	0.15	0.00			0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,546.86000	2.54686	0.00000	2,147.92000	2.14792	2,546.860	9.27	(0.52)	0.00			0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.09271	83.60870	0.00000	8.93570	84.45202			8.67	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	821.21000	0.82121	0.00000	1,044.74000	1.04474	821.210	8.18	0.24	0.00			0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,260.43000	2.26043	0.00000	1,933.70000	1.93370	2,260.430	9.61	(0.42)	0.00			0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.14578	85.22040	0.00000	8.98251	86.07985			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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
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	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	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	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	0.00
R210	On	06/08/2026	Bond Future	0.00		270.22851	270.22851	0.00000	270.15986	270.15986			0.00	0.00		0	284.00
R210	On	05/11/2026	Bond Future	0.00		271.62908	271.62908	0.00000	271.55932	271.55932			0.00	0.00		0	147.00
R210	On	04/02/2027	Bond Future	0.00		276.83786	276.83786	0.00000	276.76688	276.76688			0.00	0.00		0	300.00
R210	On	06/05/2027	Bond Future	0.00		278.52569	278.52569	0.00000	278.45335	278.45335			0.00	0.00		0	0.00
R210	On	05/08/2027	Bond Future	0.00		283.95946	283.95946	0.00000	283.88535	283.88535			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	0.00
R213	On	06/08/2026	Bond Future	0.00		8.37501	98.01549	0.00000	8.27455	98.37845		5.14	0.00	11,467,812.33		117	18,951.00
R213	On	05/11/2026	Bond Future	0.00		8.43841	96.25325	0.00000	8.33114	96.62290		4.65	0.00	11,261,630.25		117	19,581.00
R213	On	04/02/2027	Bond Future	0.00		8.49899	98.07603	0.00000	8.38386	98.45280		4.18	0.00	0.00		0	33,457.00
R213	On	06/05/2027	Bond Future	0.00		8.55226	96.40021	0.00000	8.42850	96.78415		3.97	0.00	0.00		0	0.00
R213	On	06/05/2027	Bond Future	8.13 Call		835.90000	0.83590	0.00000	984.51000	0.98451	835.900	4.07	0.36	0.00		0	2,830.00
R213	On	06/05/2027	Bond Future	9.25 Put		856.17000	0.85617	0.00000	748.47000	0.74847	856.170	5.09	(0.30)	0.00		0	2,830.00
R213	On	05/08/2027	Bond Future	0.00		8.61421	98.25881	0.00000	8.48045	98.65001		3.62	0.00	0.00		0	0.00
R213	On	05/08/2027	Bond Future	7.95 Call		674.14000	0.67414	0.00000	801.11000	0.80111	674.140	3.60	0.30	0.00		0	1,200.00
R213	On	05/08/2027	Bond Future	8.58 Put		1,655.57000	1.65557	0.00000	1,468.98000	1.46898	1,655.570	4.02	(0.50)	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		9.42955	79.96822	0.00000	9.24922	81.15811		12.76	0.00	254,378,907.82		3,181	9,850.00
R214	On	05/11/2026	Bond Future	0.00		9.48755	78.13031	0.00000	9.30166	79.34196		12.00	0.00	248,532,516.11		3,181	23,868.00
R214	On	04/02/2027	Bond Future	0.00		9.54428	79.60995	0.00000	9.35246	80.84462		11.08	0.00	0.00		0	0.00
R214	On	06/05/2027	Bond Future	0.00		9.59642	77.83444	0.00000	9.39863	79.09271		11.04	0.00	0.00		0	0.00
R214	On	05/08/2027	Bond Future	0.00		9.65180	79.33490	0.00000	9.44765	80.61742		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 :													10,283,120,890.63		115,696	2,080,275.00	
Grand Total:													10,283,120,890.63		115,696	2,080,275.00	