INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2026

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		1,282.93300	1,282.93300	0.00000	1,278.59500	1,278.59500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,306.47600	1,306.47600	0.00000	1,302.17800	1,302.17800		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,331.52500	1,331.52500	0.00000	1,326.83700	1,326.83700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,357.60400	1,357.60400	0.00000	1,352.23500	1,352.23500		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,383.43000	1,383.43000	0.00000	1,378.04900	1,378.04900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,658.01000	1,658.01000	0.00000	1,651.45300	1,651.45300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,688.43700	1,688.43700	0.00000	1,681.91300	1,681.91300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,720.80900	1,720.80900	0.00000	1,713.76300	1,713.76300		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,754.51200	1,754.51200	0.00000	1,746.56800	1,746.56800		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,787.88800	1,787.88800	0.00000	1,779.90900	1,779.90900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,398.38700	1,398.38700	0.00000	1,393.59400	1,393.59400		0.00	0.00	0.00	0	61.00
ALBI	On 05/11/2026	Index Future	0.00		1,424.04900	1,424.04900	0.00000	1,419.29900	1,419.29900		0.00	0.00	0.00	0	12.00
ALBI	On 04/02/2027	Index Future	0.00		1,451.35200	1,451.35200	0.00000	1,446.17500	1,446.17500		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,479.77800	1,479.77800	0.00000	1,473.85800	1,473.85800		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,507.92800	1,507.92800	0.00000	1,501.99400	1,501.99400		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.17729	94.43966	0.00000	9.24296	94.12187		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.25566	92.38423	0.00000	9.32273	92.06887		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.32800	94.17802	0.00000	9.40331	93.83446		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.39262	92.24820	0.00000	9.48116	91.85641		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.47376	94.04023	0.00000	9.56546	93.64752		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.79100	92.26064	0.00000	9.83154	91.96410		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.85922	89.69410	0.00000	9.89995	89.40040		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.92098	91.43613	0.00000	9.96613	91.11490		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.98083	88.98363	0.00000	10.03333	88.61527		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.04943	90.71116	0.00000	10.10273	90.34243		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,371.44400	1,371.44400	0.00000	1,366.64200	1,366.64200		0.00	0.00	0.00	0	338.00
GOVI	On 05/11/2026	GOVI	0.00		1,396.61200	1,396.61200	0.00000	1,391.84900	1,391.84900		0.00	0.00	83,796,720.00	6	390.00
GOVI	On 04/02/2027	GOVI	0.00		1,423.38800	1,423.38800	0.00000	1,418.20600	1,418.20600		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,451.26600	1,451.26600	0.00000	1,445.35300	1,445.35300		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,478.87400	1,478.87400	0.00000	1,472.94500	1,472.94500		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		152.21859	152.21859	0.00000	152.26217	152.26217		0.00	0.00	0.00	0	5,396.00
I2029	On 05/11/2026	Bond Future	0.00		153.50966	153.50966	0.00000	153.56782	153.56782		0.00	0.00	0.00	0	8,291.00
I2029	On 04/02/2027	Bond Future	0.00		156.48975	156.48975	0.00000	156.51257	156.51257		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.04773	158.04773	0.00000	158.00170	158.00170		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.12064	161.12064	0.00000	161.08437	161.08437		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		117.58418	117.58418	0.00000	117.31733	117.31733		2.24	0.00	0.00	0	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		119.74742	119.74742	0.00000	119.48632	119.48632		2.05	0.00	902,536,304.54	7,537	11,705.00
I2031	On 04/02/2027	Bond Future	0.00		119.55913	119.55913	0.00000	119.26484	119.26484		1.92	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.92867	121.92867	0.00000	121.57504	121.57504		1.74	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.72735	121.72735	0.00000	121.37550	121.37550		1.65	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		147.70446	147.70446	0.00000	148.06946	148.06946		0.00	0.00	0.00	0	8,870.00
I2033	On 05/11/2026	Bond Future	0.00		148.81522	148.81522	0.00000	149.20021	149.20021		0.00	0.00	0.00	0	15,877.00
I2033	On 04/02/2027	Bond Future	0.00		151.70404	151.70404	0.00000	152.06124	152.06124		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.06101	153.06101	0.00000	153.35806	153.35806		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.03701	156.03701	0.00000	156.35019	156.35019		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		161.12625	161.12625	0.00000	160.92824	160.92824		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.09057	164.09057	0.00000	163.90344	163.90344		0.00	0.00	0.00	0	3,141.00
I2038	On 04/02/2027	Bond Future	0.00		164.99445	164.99445	0.00000	164.76517	164.76517		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.26418	168.26418	0.00000	167.95674	167.95674		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.20107	169.20107	0.00000	168.89930	168.89930		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		124.45575	124.45575	0.00000	124.56688	124.56688		6.81	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.74541	126.74541	0.00000	126.86989	126.86989		6.43	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.24577	126.24577	0.00000	126.34295	126.34295		6.24	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.74787	128.74787	0.00000	128.79014	128.79014		6.01	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.22138	128.22138	0.00000	128.27372	128.27372		5.94	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		143.29097	143.29097	0.00000	143.15191	143.15191		0.00	0.00	0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		143.55555	143.55555	0.00000	143.42681	143.42681		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.34259	146.34259	0.00000	146.17712	146.17712		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		146.81786	146.81786	0.00000	146.58465	146.58465		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		149.67184	149.67184	0.00000	149.44419	149.44419		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		144.13193	144.13193	0.00000	144.58129	144.58129		0.00	0.00	0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		146.78346	146.78346	0.00000	147.25435	147.25435		0.00	0.00	0.00	0	18,145.00
I2050	On 04/02/2027	Bond Future	0.00		147.09338	147.09338	0.00000	147.53861	147.53861		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		150.00852	150.00852	0.00000	150.39657	150.39657		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		150.32521	150.32521	0.00000	150.73138	150.73138		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		132.35843	132.35843	0.00000	134.57796	134.57796		9.80	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		134.79343	134.79343	0.00000	137.06602	137.06602		9.27	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.44997	134.44997	0.00000	136.73448	136.73448		9.01	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.11473	137.11473	0.00000	139.38313	139.38313		8.73	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.75078	136.75078	0.00000	139.07333	139.07333		8.65	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		451.54000	451.54000	0.00000	451.88800	451.88800		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		459.93800	459.93800	0.00000	460.33500	460.33500		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		468.86600	468.86600	0.00000	469.16200	469.16200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		478.15700	478.15700	0.00000	478.25100	478.25100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		487.35800	487.35800	0.00000	487.48600	487.48600		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		7.22945	100.88242	0.00000	7.30712	100.85502		0.36	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.81542	102.71366	0.00000	6.97900	102.69493		0.12	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		7.44439	104.55915	0.00000	7.52431	104.46349		1.35	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.44279	105.82891	0.00000	7.53271	105.73518		1.18	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.34491	104.01495	0.00000	7.49211	103.89130		0.96	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.10338	106.05295	0.00000	7.39138	105.87976		0.69	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.63736	102.78284	0.00000	7.10289	102.61413		0.41	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		301.98041	301.98041	0.00000	301.90681	301.90681		0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.53598	307.53598	0.00000	307.48846	307.48846		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.89259	307.89259	0.00000	307.77187	307.77187		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.99431	313.99431	0.00000	313.73367	313.73367		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.35399	314.35399	0.00000	314.11050	314.11050		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		8.09452	99.97519	0.00000	8.20047	99.66144		4.38	0.00	0.00	0	32,924.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.07000	0.00007	0.00000	0.00000	0.00000	0.070	4.10	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	20.77000	0.02077	0.00000	6.37000	0.00637	20.770	3.97	0.06	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	368.83000	0.36883	0.00000	573.67000	0.57367	368.830	4.18	(0.55)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.14638	101.78996	0.00000	8.25822	101.47958		3.99	0.00	62,295,455.52	612	137,050.00
R2030	On 04/02/2027	Bond Future	0.00		8.17772	99.73407	0.00000	8.30952	99.39378		3.56	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.20935	101.68820	0.00000	8.37365	101.29617		3.19	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.27458	99.63234	0.00000	8.45456	99.23996		3.05	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		8.44478	102.14456	0.00000	8.53042	101.76954		6.73	0.00	52,195,870.16	511	56,052.00
R2032	On 05/11/2026	Bond Future	0.00		8.50279	99.83963	0.00000	8.59123	99.46686		6.34	0.00	32,547,719.38	326	180,591.00
R2032	On 04/02/2027	Bond Future	0.00		8.54839	101.75449	0.00000	8.64812	101.35063		5.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	407.07000	0.40707	0.00000	230.14000	0.23014	407.070	5.69	0.18	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	851.90000	0.85190	0.00000	649.04000	0.64904	851.900	5.47	0.33	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	2,052.85000	2.05285	0.00000	2,261.05000	2.26105	2,052.850	5.51	(0.57)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.58699	99.58666	0.00000	8.70462	99.12990		5.53	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	584.32000	0.58432	0.00000	343.62000	0.34362	584.320	5.51	0.22	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	7.94	Call	880.55000	0.88055	0.00000	752.59000	0.75259	880.550	5.31	0.30	1,301,640.30	500	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,045.17000	1.04517	0.00000	789.80000	0.78980	1,045.170	5.29	0.34	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,608.51000	1.60851	0.00000	1,409.97000	1.40997	1,608.510	5.34	0.46	1,981,261.61	500	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,122.16000	2.12216	0.00000	2,336.45000	2.33645	2,122.160	5.35	(0.53)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,396.71000	1.39671	0.00000	1,584.27000	1.58427	1,396.710	5.70	(0.39)	(1,657,571.01)	500	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.64466	101.49880	0.00000	8.76811	101.04062		5.06	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	994.19000	0.99419	0.00000	860.91000	0.86091	994.190	4.94	0.31	1,347,404.15	500	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,670.67000	1.67067	0.00000	1,475.22000	1.47522	1,670.670	4.92	0.45	1,946,923.30	500	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,454.26000	1.45426	0.00000	1,635.49000	1.63549	1,454.260	5.30	(0.37)	(1,615,154.77)	500	500.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.54976	110.86917	0.00000	8.62532	110.47620		7.26	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.60784	107.84041	0.00000	8.68544	107.45006		7.19	0.00	3,882,254.76	36	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.65454	109.90881	0.00000	8.74173	109.48508		6.35	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.69490	107.01810	0.00000	8.79739	106.53752		6.15	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.75219	109.07260	0.00000	8.85894	108.59075		5.69	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.72890	104.83812	0.00000	8.79939	104.41821		8.88	0.00	64,580,281.92	616	13,179.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.15000	0.00015	0.00000	0.02000	0.00002	0.150	9.19	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	2.07000	0.00207	0.00000	0.49000	0.00049	2.070	8.86	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,424.47000	2.42447	0.00000	2,818.09000	2.81809	2,424.470	8.57	(0.91)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	642.86000	0.64286	0.00000	504.00000	0.50400	642.860	8.84	0.48	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,452.81000	2.45281	0.00000	2,122.79000	2.12279	2,452.810	9.59	0.90	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	58.20000	0.05820	0.00000	124.12000	0.12412	58.200	9.76	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,933.70000	2.93370	0.00000	2,577.10000	2.57710	2,933.700	9.78	0.94	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	3.93000	0.00393	0.00000	12.66000	0.01266	3.930	10.71	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	2.29000	0.00229	0.00000	7.85000	0.00785	2.290	10.90	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2.13000	0.00213	0.00000	7.39000	0.00739	2.130	10.92	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.12000	0.00012	0.00000	0.57000	0.00057	0.120	11.84	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.06000	0.00006	0.00000	0.32000	0.00032	0.060	12.04	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.78509	102.24022	0.00000	8.85705	101.82178		8.57	0.00	131,480,922.92	1,286	101,227.00
R2035	On 05/11/2026	Bond Future	7.97	Call	377.33000	0.37733	0.00000	208.16000	0.20816	377.330	8.54	0.16	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,912.57000	2.91257	0.00000	3,113.80000	3.11380	2,912.570	8.35	(0.65)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,923.05000	1.92305	0.00000	1,680.63000	1.68063	1,923.050	8.64	0.52	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,430.71000	1.43071	0.00000	1,590.87000	1.59087	1,430.710	8.86	(0.40)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	877.79000	0.87779	0.00000	1,000.67000	1.00067	877.790	9.40	(0.27)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	422.84000	0.42284	0.00000	486.81000	0.48681	422.840	10.33	(0.14)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.83305	104.20077	0.00000	8.91254	103.75005		7.93	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	472.13000	0.47213	0.00000	254.52000	0.25452	472.130	8.08	0.15	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	574.70000	0.57470	0.00000	348.20000	0.34820	574.700	7.83	0.18	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	944.00000	0.94400	0.00000	692.06000	0.69206	944.000	7.57	0.27	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,201.90000	1.20190	0.00000	953.62000	0.95362	1,201.900	7.53	0.33	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,329.51000	1.32951	0.00000	1,088.60000	1.08860	1,329.510	7.52	0.35	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,818.10000	2.81810	0.00000	3,041.03000	3.04103	2,818.100	7.61	(0.55)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,311.02000	2.31102	0.00000	2,533.33000	2.53333	2,311.020	7.77	(0.48)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,115.17000	2.11517	0.00000	2,334.74000	2.33474	2,115.170	7.85	(0.45)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,233.62000	1.23362	0.00000	1,412.35000	1.41235	1,233.620	8.56	(0.29)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.87090	101.73625	0.00000	8.96221	101.23110		7.75	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	840.94000	0.84094	0.00000	535.35000	0.53535	840.940	7.73	0.22	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
R2035	On 06/05/2027	Bond Future	8.25	Call	1,321.87000	1.32187	0.00000	998.04000	0.99804	1,321.870	7.47	0.32	1,403,071.43	500	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,508.89000	1.50889	0.00000	1,197.26000	1.19726	1,508.890	7.44	0.35	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,390.10000	2.39010	0.00000	2,162.90000	2.16290	2,390.100	7.53	0.47	2,110,397.59	500	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,981.82000	2.98182	0.00000	3,209.94000	3.20994	2,981.820	7.56	(0.52)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,909.55000	1.90955	0.00000	2,106.58000	2.10658	1,909.550	8.08	(0.37)	(1,635,580.40)	500	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.92224	103.69008	0.00000	9.01646	103.18258		7.26	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,523.86000	1.52386	0.00000	1,368.57000	1.36857	1,523.860	7.08	0.32	1,455,266.09	500	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,548.59000	2.54859	0.00000	2,323.51000	2.32351	2,548.590	7.09	0.46	2,080,999.15	500	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	2,041.49000	2.04149	0.00000	2,232.12000	2.23212	2,041.490	7.69	(0.36)	(1,593,670.90)	500	500.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		9.01920	96.80120	0.00000	9.07973	96.40709		10.68	0.00	55,757,491.20	576	147,445.00
R2037	On 06/08/2026	Bond Future	9.30	Put	210.65000	0.21065	0.00000	348.78000	0.34878	210.650	11.29	(0.19)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,251.15000	6.25115	0.00000	5,862.97000	5.86297	6,251.150	13.21	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.03000	0.00003	0.00000	0.14000	0.00014	0.030	15.05	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.86	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.07431	98.55835	0.00000	9.13573	98.16582		10.32	0.00	332,831,547.95	3,377	190,336.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,642.50000	3.64250	0.00000	3,386.90000	3.38690	3,642.500	10.71	0.68	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	409.82000	0.40982	0.00000	465.57000	0.46557	409.820	12.36	(0.12)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	174.91000	0.17491	0.00000	197.76000	0.19776	174.910	13.50	(0.06)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.12183	96.18998	0.00000	9.18933	95.76685		9.66	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,020.38000	1.02038	0.00000	755.06000	0.75506	1,020.380	9.30	0.27	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,173.15000	2.17315	0.00000	2,385.47000	2.38547	2,173.150	9.76	(0.42)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,290.89000	1.29089	0.00000	1,463.69000	1.46369	1,290.890	10.66	(0.27)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.16979	98.07480	0.00000	9.24706	97.59977		9.11	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.23102	95.69874	0.00000	9.31032	95.22160		8.97	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.15531	116.11170	0.00000	9.21084	115.68745		10.68	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		9.21808	112.73696	0.00000	9.27436	112.31525		10.42	0.00	41,374,464.32	367	3,833.00
R2038	On 04/02/2027	Bond Future	0.00		9.27308	114.89930	0.00000	9.33524	114.44242		9.12	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.32387	111.66508	0.00000	9.39554	111.14843		9.09	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.38634	113.80864	0.00000	9.45971	113.29043		8.70	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.26023	108.11679	0.00000	9.32080	107.65829		11.30	0.00	0.00	0	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.32267	105.10106	0.00000	9.38414	104.64377		11.47	0.00	0.00	0	6,446.00
R2039	On 04/02/2027	Bond Future	0.00		9.37783	107.11689	0.00000	9.44501	106.62561		10.29	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.42901	104.23462	0.00000	9.50528	103.68637		10.21	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,158.13000	2.15813	0.00000	1,810.21000	1.81021	2,158.130	9.85	0.36	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,099.30000	3.09930	0.00000	3,368.70000	3.36870	3,099.300	10.42	(0.42)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.49109	106.23563	0.00000	9.56914	105.68466		9.67	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,174.97000	2.17497	0.00000	1,757.47000	1.75747	2,174.970	9.49	0.34	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,347.12000	2.34712	0.00000	1,951.51000	1.95151	2,347.120	9.45	0.36	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,037.41000	4.03741	0.00000	4,304.58000	4.30458	4,037.410	9.71	(0.47)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,599.57000	3.59957	0.00000	3,874.31000	3.87431	3,599.570	9.89	(0.43)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.35477	97.60194	0.00000	9.39525	97.30202		12.73	0.00	50,362,601.04	516	53,287.00
R2040	On 06/08/2026	Bond Future	9.20	Put	1,595.28000	1.59528	0.00000	1,852.19000	1.85219	1,595.280	12.17	(0.69)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.41409	99.37365	0.00000	9.45472	99.07714		11.86	0.00	0.00	0	26,867.00

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 05/11/2026	Bond Future	8.85	Call	899.75000	0.89975	0.00000	688.98000	0.68898	899.750	11.40	0.26	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,778.83000	4.77883	0.00000	4,593.23000	4.59323	4,778.830	12.73	0.71	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	449.10000	0.44910	0.00000	502.44000	0.50244	449.100	14.60	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	208.60000	0.20860	0.00000	199.51000	0.19951	208.600	16.03	(0.06)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.46713	96.77053	0.00000	9.51244	96.44497		11.16	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,225.30000	1.22530	0.00000	961.62000	0.96162	1,225.300	10.87	0.27	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,537.19000	2.53719	0.00000	2,731.47000	2.73147	2,537.190	11.46	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,539.25000	1.53925	0.00000	1,704.91000	1.70491	1,539.250	12.53	(0.27)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.52059	98.66671	0.00000	9.57372	98.29081		10.60	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.58607	96.05139	0.00000	9.64014	95.67534		10.84	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.44018	109.22315	0.00000	9.48568	108.84100		12.80	0.00	0.00	0	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.50243	106.10150	0.00000	9.54828	105.72209		12.54	0.00	32,573,160.50	307	3,265.00
R2042	On 04/02/2027	Bond Future	0.00		9.55802	108.13661	0.00000	9.60857	107.72431		11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.60995	105.14814	0.00000	9.66817	104.68005		11.64	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.67163	107.16667	0.00000	9.73088	106.69744		11.04	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		9.45911	94.27455	0.00000	9.49455	93.98876		14.23	0.00	0.00	0	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,888.85000	3.88885	0.00000	4,163.28000	4.16328	3,888.850	13.61	(0.94)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,070.13000	2.07013	0.00000	2,330.37000	2.33037	2,070.130	13.76	(0.75)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	274.03000	0.27403	0.00000	406.84000	0.40684	274.030	14.94	(0.19)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.51450	95.98587	0.00000	9.54995	95.70344		13.35	0.00	298,132,112.22	3,106	123,877.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,788.20000	2.78820	0.00000	2,911.76000	2.91176	2,788.200	13.35	(0.49)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.56419	93.44296	0.00000	9.60363	93.13256		12.62	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.61398	95.27396	0.00000	9.66013	94.91509		12.43	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.67411	92.71873	0.00000	9.72090	92.35977		12.36	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		9.42354	97.74881	0.00000	9.46393	97.39838		14.80	0.00	0.00	0	62,479.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,893.74000	3.89374	0.00000	4,229.47000	4.22947	3,893.740	14.08	(0.92)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	2,328.24000	2.32824	0.00000	2,647.78000	2.64778	2,328.240	14.23	(0.77)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	64.23000	0.06423	0.00000	128.14000	0.12814	64.230	16.42	(0.05)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.47726	95.08564	0.00000	9.51786	94.73726		14.53	0.00	7,321,594.28	77	282,686.00
R2048	On 04/02/2027	Bond Future	0.00		9.52593	96.90900	0.00000	9.57042	96.53140		13.14	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.56757	94.36511	0.00000	9.61842	93.93770		13.16	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.61755	96.17726	0.00000	9.66912	95.74848		12.92	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		9.34820	126.44852	0.00000	9.38858	125.98185		15.32	0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.06000	0.00006	0.00000	0.01000	0.00001	0.060	16.42	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	394.33000	0.39433	0.00000	360.26000	0.36026	394.330	14.52	0.21	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,330.36000	3.33036	0.00000	3,762.96000	3.76296	3,330.360	14.52	(0.79)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	463.56000	0.46356	0.00000	698.38000	0.69838	463.560	15.65	(0.21)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.39795	122.88330	0.00000	9.43853	122.41940		15.02	0.00	0.00	0	54,996.00
R2053	On 04/02/2027	Bond Future	0.00		9.44156	125.24033	0.00000	9.48596	124.73789		13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.48160	121.83036	0.00000	9.53226	121.26268		13.59	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.52916	124.16911	0.00000	9.58051	123.59972		12.98	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		8.87370	85.51748	0.00000	8.93917	85.14656		10.85	0.00	0.00	0	4,706.00
R209	On 05/11/2026	Bond Future	0.00		8.92610	83.91902	0.00000	8.99265	83.54893		10.39	0.00	0.00	0	42,509.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 04/02/2027	Bond Future	0.00		8.97037	85.52845	0.00000	9.04315	85.13123		9.33	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	600.52000	0.60052	0.00000	383.15000	0.38315	600.520	9.25	0.19	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,344.99000	2.34499	0.00000	2,546.86000	2.54686	2,344.990	9.29	(0.49)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.01002	84.05149	0.00000	9.09271	83.60870		9.13	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,128.56000	1.12856	0.00000	821.21000	0.82121	1,128.560	8.99	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,065.41000	2.06541	0.00000	2,260.43000	2.26043	2,065.410	9.57	(0.39)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.06094	85.66561	0.00000	9.14578	85.22040		8.87	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		270.33133	270.33133	0.00000	270.22851	270.22851		0.00	0.00	0.00	0	284.00
R210	On 05/11/2026	Bond Future	0.00		271.70943	271.70943	0.00000	271.62908	271.62908		0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.98429	276.98429	0.00000	276.83786	276.83786		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.79758	278.79758	0.00000	278.52569	278.52569		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.21763	284.21763	0.00000	283.95946	283.95946		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		8.28437	98.34290	0.00000	8.37501	98.01549		5.44	0.00	0.00	0	18,951.00
R213	On 05/11/2026	Bond Future	0.00		8.34414	96.57801	0.00000	8.43841	96.25325		5.40	0.00	0.00	0	19,581.00
R213	On 04/02/2027	Bond Future	0.00		8.39083	98.42994	0.00000	8.49899	98.07603		4.71	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.42204	96.80424	0.00000	8.55226	96.40021		4.46	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,055.38000	1.05538	0.00000	835.90000	0.83590	1,055.380	4.27	0.41	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	745.07000	0.74507	0.00000	856.17000	0.85617	745.070	5.11	(0.27)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.47578	98.66370	0.00000	8.61421	98.25881		4.05	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	914.86000	0.91486	0.00000	674.14000	0.67414	914.860	3.90	0.35	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,488.67000	1.48867	0.00000	1,655.57000	1.65557	1,488.670	4.10	(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		9.38914	80.23265	0.00000	9.42955	79.96822		13.79	0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.44697	78.39257	0.00000	9.48755	78.13031		13.41	0.00	0.00	0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.49948	79.89586	0.00000	9.54428	79.60995		12.10	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.54467	78.16092	0.00000	9.59642	77.83444		12.02	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.59927	79.66209	0.00000	9.65180	79.33490		11.77	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 :												2,158,793,487.26		25,256	2,085,116.00
Grand Total:												2,158,793,487.26		25,256	2,085,116.00