

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2026

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
Derivatives																	
AL37	On 06/08/2026	Index Future	0.00		1,287.89200		1,287.89200	0.00000	1,293.13700	1,293.13700		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,311.51400		1,311.51400	0.00000	1,316.85800	1,316.85800		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,336.64300		1,336.64300	0.00000	1,342.09300	1,342.09300		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,362.81500		1,362.81500	0.00000	1,368.37300	1,368.37300		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,388.75300		1,388.75300	0.00000	1,394.41400	1,394.41400		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,668.23000		1,668.23000	0.00000	1,680.22100	1,680.22100		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,698.82900		1,698.82900	0.00000	1,711.04200	1,711.04200		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,731.37900		1,731.37900	0.00000	1,743.83100	1,743.83100		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,765.28000		1,765.28000	0.00000	1,777.97800	1,777.97800		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,798.87700		1,798.87700	0.00000	1,811.81300	1,811.81300		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,407.66800		1,407.66800	0.00000	1,417.86000	1,417.86000		0.00		0.00	0.00	0	41.00
ALBI	On 05/11/2026	Index Future	0.00		1,433.48800		1,433.48800	0.00000	1,443.86900	1,443.86900		0.00		0.00	0.00	0	34.00
ALBI	On 04/02/2027	Index Future	0.00		1,460.95400		1,460.95400	0.00000	1,471.53700	1,471.53700		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,489.56000		1,489.56000	0.00000	1,500.35200	1,500.35200		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,517.90900		1,517.90900	0.00000	1,528.90500	1,528.90500		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.07241		94.95008	0.00000	8.94912	95.55466		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.14592		92.90317	0.00000	9.01661	93.51938		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.21298		94.70587	0.00000	9.07702	95.33473		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.27183		92.78609	0.00000	9.12890	93.42768		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.34632		94.58951	0.00000	9.19593	95.24299		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		9.67169		93.14182	0.00000	9.55341	94.02803		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.73609		90.59069	0.00000	9.61389	91.49363		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.79397		92.34895	0.00000	9.66770	93.27010		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.84962		89.91414	0.00000	9.71912	90.85382		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.91365		91.66073	0.00000	9.77887	92.61807		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		1,380.73900		1,380.73900	0.00000	1,390.92300	1,390.92300		0.00		0.00	124,266,510.00	9	74.00
GOVI	On 05/11/2026	GOVI	0.00		1,406.06500		1,406.06500	0.00000	1,416.43800	1,416.43800		0.00		0.00	126,545,850.00	9	662.00
GOVI	On 04/02/2027	GOVI	0.00		1,433.00500		1,433.00500	0.00000	1,443.58100	1,443.58100		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,461.06400		1,461.06400	0.00000	1,471.84800	1,471.84800		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,488.87100		1,488.87100	0.00000	1,499.85800	1,499.85800		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		152.29415		152.29415	0.00000	152.25952	152.25952		0.00		0.00	0.00	0	5,396.00
I2029	On 05/11/2026	Bond Future	0.00		153.58527		153.58527	0.00000	153.55085	153.55085		0.00		0.00	0.00	0	13,032.00
I2029	On 04/02/2027	Bond Future	0.00		156.56496		156.56496	0.00000	156.53095	156.53095		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.12482		158.12482	0.00000	158.09054	158.09054		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.20080		161.20080	0.00000	161.16489	161.16489		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		117.41899		117.41899	0.00000	117.64736	117.64736		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.57811		119.57811	0.00000	119.81131	119.81131		2.05	0.00	30,372,839.94		254	16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.38633		119.38633	0.00000	119.62483	119.62483		1.92	0.00	0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.75186		121.75186	0.00000	121.99542	121.99542		1.74	0.00	0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.54951		121.54951	0.00000	121.79688	121.79688		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		147.73194		147.73194	0.00000	148.00907	148.00907		0.00	0.00	0.00		0	8,870.00
I2033	On 05/11/2026	Bond Future	0.00		148.84194		148.84194	0.00000	149.12493	149.12493		0.00	0.00	0.00		0	15,057.00
I2033	On 04/02/2027	Bond Future	0.00		151.72951		151.72951	0.00000	152.01909	152.01909		0.00	0.00	0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.08723		153.08723	0.00000	153.38296	153.38296		0.00	0.00	0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.06534		156.06534	0.00000	156.36591	156.36591		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		161.38417		161.38417	0.00000	161.29694	161.29694		0.00	0.00	0.00		0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.35191		164.35191	0.00000	164.26380	164.26380		0.00	0.00	0.00		0	3,141.00
I2038	On 04/02/2027	Bond Future	0.00		165.25999		165.25999	0.00000	165.17136	165.17136		0.00	0.00	0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.53430		168.53430	0.00000	168.44428	168.44428		0.00	0.00	0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.47903		169.47903	0.00000	169.38621	169.38621		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		124.59274		124.59274	0.00000	124.52605	124.52605		6.81	0.00	0.00		0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.88386		126.88386	0.00000	126.81649	126.81649		6.43	0.00	0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.38679		126.38679	0.00000	126.31903	126.31903		6.24	0.00	0.00		0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.89105		128.89105	0.00000	128.82228	128.82228		6.01	0.00	0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.36998		128.36998	0.00000	128.29884	128.29884		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		143.76209		143.76209	0.00000	143.68385	143.68385		0.00	0.00	0.00		0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.03395		144.03395	0.00000	143.95500	143.95500		0.00	0.00	0.00		0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.82840		146.82840	0.00000	146.74908	146.74908		0.00	0.00	0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.31466		147.31466	0.00000	147.23403	147.23403		0.00	0.00	0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.17964		150.17964	0.00000	150.09666	150.09666		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		145.26396		145.26396	0.00000	145.18553	145.18553		0.00	0.00	0.00		0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.93539		147.93539	0.00000	147.85620	147.85620		0.00	0.00	0.00		0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.26640		148.26640	0.00000	148.18695	148.18695		0.00	0.00	0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.20408		151.20408	0.00000	151.12338	151.12338		0.00	0.00	0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.54709		151.54709	0.00000	151.46364	151.46364		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		133.17235		133.17235	0.00000	133.10235	133.10235		9.80	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.62123		135.62123	0.00000	135.55062	135.55062		9.27	0.00	0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.29380		135.29380	0.00000	135.22270	135.22270		9.01	0.00	0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.97445		137.97445	0.00000	137.90244	137.90244		8.73	0.00	0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.63015		137.63015	0.00000	137.55560	137.55560		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		452.80800		452.80800	0.00000	453.88100	453.88100		0.00	0.00	946,368,720.00		209	41.00
IGOV	On 05/11/2026	Index Future	0.00		461.22600		461.22600	0.00000	462.32000	462.32000		0.00	0.00	963,962,340.00		209	217.00
IGOV	On 04/02/2027	Index Future	0.00		470.17400		470.17400	0.00000	471.29000	471.29000		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.48800		479.48800	0.00000	480.62700	480.62700		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.72000		488.72000	0.00000	489.87900	489.87900		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	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	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	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	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	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	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	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	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	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		7.24386		100.87734	0.00000	7.17652	100.90111			0.36	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.86886		102.70754	0.00000	6.65260	102.73230			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		7.44274		104.56113	0.00000	7.39245	104.62139			1.35	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.44167		105.83007	0.00000	7.37895	105.89552			1.18	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.34504		104.01484	0.00000	7.26231	104.08444			0.96	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.10449		106.05229	0.00000	6.98619	106.12358			0.69	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.63640		102.78319	0.00000	6.43806	102.85523			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		302.31144		302.31144	0.00000	302.34207	302.34207			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.87046		307.87046	0.00000	307.90331	307.90331			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.23135		308.23135	0.00000	308.26674	308.26674			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.33819		314.33819	0.00000	314.37523	314.37523			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.71155		314.71155	0.00000	314.74717	314.74717			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.99518		100.27046	0.00000	7.87566	100.62715			4.38	0.00	11,631,373.36	116	23,688.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.01000		0.00001	0.00000	0.19000	0.00019	0.010	4.10		0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	19.69000		0.01969	0.00000	76.76000	0.07676	19.690	3.97		0.07	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	162.89000		0.16289	0.00000	74.60000	0.07460	162.890	4.18		(0.38)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.03880		102.08964	0.00000	7.90876	102.45339			3.99	0.00	98,006,054.40	960	152,637.00
R2030	On 04/02/2027	Bond Future	0.00		8.06038		100.03824	0.00000	7.91768	100.40971			3.56	0.00	7,602,906.24	76	22,723.00
R2030	On 06/05/2027	Bond Future	0.00		8.08016		101.99782	0.00000	7.92268	102.37687			3.19	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.13004		99.94888	0.00000	7.95467	100.33465			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		8.34071		102.60267	0.00000	8.22175	103.12953			6.73	0.00	14,569,579.14	142	33,612.00
R2032	On 05/11/2026	Bond Future	0.00		8.39294		100.30507	0.00000	8.26697	100.84214			6.34	0.00	680,469,594.88	6,784	185,346.00
R2032	On 04/02/2027	Bond Future	0.00		8.43220		102.22759	0.00000	8.29844	102.77569			5.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	483.89000		0.48389	0.00000	612.14000	0.61214	483.890	5.69		0.21	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	996.68000		0.99668	0.00000	1,216.65000	1.21665	996.680	5.47		0.37	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,774.60000		1.77460	0.00000	1,508.01000	1.50801	1,774.600	5.51		(0.52)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.46363		100.06848	0.00000	8.32139	100.62764			5.53	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	681.99000		0.68199	0.00000	831.61000	0.83161	681.990	5.51		0.24	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		Contracts Traded	Open Interest
R2032	On 06/05/2027	Bond Future	7.94	Call	1,020.12	0.0000	1.02012	0.00000	1,224.76	0.0000	1,020.120	5.31	0.34	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,204.57	0.0000	1.20457	0.00000	1,434.18	0.0000	1,204.570	5.29	0.38	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,823.85	0.0000	1.82385	0.00000	2,120.82	0.0000	1,823.850	5.34	0.50	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,860.45	0.0000	1.86045	0.00000	1,603.81	0.0000	1,860.450	5.35	(0.49)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,203.28	0.0000	1.20328	0.00000	1,022.96	0.0000	1,203.280	5.70	(0.35)	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.51286	0.0000	101.99089	0.00000	8.36137	0.0000	102.56022	5.06	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,143.44	0.0000	1.14344	0.00000	1,354.51	0.0000	1,143.440	4.94	0.35	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,888.11	0.0000	1.88811	0.00000	2,181.63	0.0000	1,888.110	4.92	0.49	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,265.43	0.0000	1.26543	0.00000	1,085.66	0.0000	1,265.430	5.30	(0.34)	0.00		0	500.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.43569	0.0000	111.46592	0.00000	8.31679	0.0000	112.09243	7.26	0.00	780,261.44		7	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.48798	0.0000	108.44692	0.00000	8.36272	0.0000	109.08543	7.19	0.00	1,518,256.88		14	9,127.00
R2033	On 04/02/2027	Bond Future	0.00		8.52842	0.0000	110.52553	0.00000	8.39616	0.0000	111.17715	6.35	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.56181	0.0000	107.64631	0.00000	8.42205	0.0000	108.31107	6.15	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.61104	0.0000	109.71401	0.00000	8.46325	0.0000	110.39087	5.69	0.00	0.00		0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.62528	0.0000	105.45953	0.00000	8.50136	0.0000	106.20921	8.88	0.00	231,800,046.94		2,198	12,930.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.01000	0.0000	0.00001	0.00000	0.29000	0.0000	0.00029	0.010	9.19	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	0.62000	0.0000	0.00062	0.00000	5.83000	0.0000	0.00583	0.620	8.86	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,799.77	0.0000	1.79977	0.00000	1,196.65	0.0000	1,799.770	8.57	(0.90)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	840.35	0.0000	0.84035	0.00000	1,416.71	0.0000	840.350	8.84	0.65	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,992.70	0.0000	2.99270	0.00000	3,735.10	0.0000	2,992.700	9.59	0.98	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	5.52000	0.0000	0.00552	0.00000	2.13000	0.0000	0.00213	5.520	9.76	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,505.33	0.0000	3.50533	0.00000	4,251.93	0.0000	3,505.330	9.78	0.99	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	0.07000	0.0000	0.00007	0.00000	0.03000	0.0000	0.00003	0.070	10.71	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	0.03000	0.0000	0.00003	0.00000	0.01000	0.0000	0.00001	0.030	10.90	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	0.03000	0.0000	0.00003	0.00000	0.01000	0.0000	0.00001	0.030	10.92	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.00000	0.0000	0.00000	0.00000	0.00000	0.0000	0.00000	11.84	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.00000	0.0000	0.00000	0.00000	0.00000	0.0000	0.00000	12.04	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.67719	0.0000	102.87190	0.00000	8.54786	0.0000	103.63580	8.57	0.00	927,493,050.40		9,016	94,671.00
R2035	On 05/11/2026	Bond Future	7.97	Call	456.75	0.0000	0.45675	0.00000	624.00	0.0000	456.750	8.54	0.19	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,476.06	0.0000	2.47606	0.00000	2,052.93	0.0000	2,476.060	8.35	(0.60)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,220.79	0.0000	2.22079	0.00000	2,690.04	0.0000	2,220.790	8.64	0.57	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,148.12	0.0000	1.14812	0.00000	911.08	0.0000	1,148.120	8.86	(0.35)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	680.47	0.0000	0.68047	0.00000	530.27	0.0000	680.470	9.40	(0.23)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	313.19	0.0000	0.31319	0.00000	240.48	0.0000	313.190	10.33	(0.11)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.72053	0.0000	104.84325	0.00000	8.58527	0.0000	105.62260	7.93	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	557.12	0.0000	0.55712	0.00000	710.76	0.0000	557.120	8.08	0.17	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	678.72	0.0000	0.67872	0.00000	861.36	0.0000	678.720	7.83	0.21	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,105.78	0.0000	1.10578	0.00000	1,371.88	0.0000	1,105.780	7.57	0.31	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,398.17	0.0000	1.39817	0.00000	1,711.27	0.0000	1,398.170	7.53	0.37	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,541.90	0.0000	1.54190	0.00000	1,876.31	0.0000	1,541.900	7.52	0.39	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,447.12	0.0000	2.44712	0.00000	2,077.35	0.0000	2,447.120	7.61	(0.51)	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,984.76	0.0000	1.98476	0.00000	1,668.96	0.0000	1,984.760	7.77	(0.44)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,808.20	0.0000	1.80820	0.00000	1,514.91	0.0000	1,808.200	7.85	(0.41)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,029.67	0.0000	1.02967	0.00000	849.70	0.0000	1,029.670	8.56	(0.26)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.75347	0.0000	102.39075	0.00000	8.61215	0.0000	103.18570	7.75	0.00	0.00		0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	973.60	0.0000	0.97360	0.00000	1,186.90	0.0000	973.600	7.73	0.24	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
R2040	On 05/11/2026	Bond Future	8.85	Call	1,089.52	000	1.08952	0.00000	1,425.84	000	1.42584	1,089.520	11.40	0.30	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,364.01	000	5.36401	0.00000	6,150.27	000	6.15027	5,364.010	12.73	0.76	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	327.04	000	0.32704	0.00000	253.14	000	0.25314	327.040	14.60	(0.09)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	145.75	000	0.14575	0.00000	112.45	000	0.11245	145.750	16.03	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.34558		97.65159	0.00000	9.20793		98.66307		11.16	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,445.65	000	1.44565	0.00000	1,787.75	000	1.78775	1,445.650	10.87	0.31	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,152.48	000	2.15248	0.00000	1,809.86	000	1.80986	2,152.480	11.46	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,279.34	000	1.27934	0.00000	1,064.22	000	1.06422	1,279.340	12.53	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.39487		99.56448	0.00000	9.25239		100.59619		10.60	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.45560		96.96736	0.00000	9.30801		98.01834		10.84	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		9.32617		110.18981	0.00000	9.20269		111.25160		12.80	0.00	0.00	0	4,560.00
R2042	On 05/11/2026	Bond Future	0.00		9.38475		107.08465	0.00000	9.25712		108.16637		12.54	0.00	0.00	0	3,700.00
R2042	On 04/02/2027	Bond Future	0.00		9.43655		109.13724	0.00000	9.30458		110.24044		11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.48445		106.16782	0.00000	9.34802		107.29302		11.64	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.54166		108.20699	0.00000	9.40064		109.35315		11.04	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 06/08/2026	Bond Future	0.00		9.34546		95.19995	0.00000	9.22179		96.22262		14.23	0.00	0.00	0	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,957.20	000	2.95720	0.00000	2,083.16	000	2.08316	2,957.200	13.61	(0.93)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,233.57	000	1.23357	0.00000	716.32	000	0.71632	1,233.570	13.76	(0.65)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	52.58	000	0.05258	0.00000	22.67	000	0.02267	52.580	14.94	(0.06)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.39750		96.92718	0.00000	9.27005		97.96885		13.35	0.00	84,423,573.78	871	125,027.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,284.00	000	2.28400	0.00000	1,872.80	000	1.87280	2,284.000	13.35	(0.44)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.44367		94.40116	0.00000	9.31218		95.46352		12.62	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.48975		96.25041	0.00000	9.35414		97.33392		12.43	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.54567		93.71490	0.00000	9.40572		94.81866		12.36	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/08/2026	Bond Future	0.00		9.31015		98.74389	0.00000	9.18138		99.89446		14.80	0.00	762,302,830.80	7,720	61,671.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,895.35	000	2.89535	0.00000	1,953.34	000	1.95334	2,895.350	14.08	(0.91)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,416.03	000	1.41603	0.00000	808.50	000	0.80850	1,416.030	14.23	(0.68)	(622,456.00)	100	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	4.78	000	0.00478	0.00000	1.90	000	0.00190	4.780	16.42	(0.01)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.36066		96.09781	0.00000	9.22810		97.26985		14.53	0.00	953,290,275.20	9,920	291,174.00
R2048	On 04/02/2027	Bond Future	0.00		9.40598		97.93935	0.00000	9.26942		99.13459		13.14	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.44422		95.41507	0.00000	9.30372		96.63412		13.16	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.49037		97.24836	0.00000	9.34576		98.49028		12.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/08/2026	Bond Future	0.00		9.22993		127.83291	0.00000	9.11112		129.25047		15.32	0.00	0.00	0	4,383.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.00	000	0.00000	0.00000	0.06	000	0.00006		16.42	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	496.63	000	0.49663	0.00000	1,110.75	000	1.11075	496.630	14.52	0.29	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	2,048.27	000	2.04827	0.00000	1,244.83	000	1.24483	2,048.270	14.52	(0.71)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	93.83	000	0.09383	0.00000	41.78	000	0.04178	93.830	15.65	(0.07)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.27634		124.29166	0.00000	9.15406		125.73572		15.02	0.00	0.00	0	56,094.00
R2053	On 04/02/2027	Bond Future	0.00		9.31656		126.67402	0.00000	9.19070		128.14669		13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.35304		123.29146	0.00000	9.22356		124.79336		13.59	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.39666		125.65964	0.00000	9.26346		127.18965		12.98	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/08/2026	Bond Future	0.00		8.77021		86.10813	0.00000	8.64636		86.82200		10.85	0.00	7,060,866.66	82	3,721.00
R209	On 05/11/2026	Bond Future	0.00		8.81891		84.51953	0.00000	8.69037		85.24692		10.39	0.00	13,861,202.92	164	44,806.00

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		8.85928		86.13942	0.00000	8.72574	86.88139		9.33	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	705.58000		0.70558	0.00000	888.90000	0.88890	705.580	9.25	0.22	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,028.30000		2.02830	0.00000	1,720.23000	1.72023	2,028.300	9.29	(0.45)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.89471		84.67396	0.00000	8.75596	85.43074		9.13	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,293.51000		1.29351	0.00000	1,550.35000	1.55035	1,293.510	8.99	0.31	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,808.60000		1.80860	0.00000	1,557.41000	1.55741	1,808.600	9.57	(0.36)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.94086		86.30088	0.00000	8.79668	87.07170		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		270.46541		270.46541	0.00000	270.38309	270.38309		0.00	0.00	0.00		0	284.00
R210	On 05/11/2026	Bond Future	0.00		271.84359		271.84359	0.00000	271.76118	271.76118		0.00	0.00	0.00		0	147.00
R210	On 04/02/2027	Bond Future	0.00		277.11774		277.11774	0.00000	277.03573	277.03573		0.00	0.00	0.00		0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.93509		278.93509	0.00000	278.85205	278.85205		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.36062		284.36062	0.00000	284.27432	284.27432		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		8.17532		98.73863	0.00000	8.05609	99.17358		5.44	0.00	11,256,203.82		114	18,951.00
R213	On 05/11/2026	Bond Future	0.00		8.22800		96.97997	0.00000	8.10057	97.42337		5.40	0.00	524,952,577.61		5,413	21,140.00
R213	On 04/02/2027	Bond Future	0.00		8.26661		98.83838	0.00000	8.12969	99.29105		4.71	0.00	0.00		0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.28869		97.22014	0.00000	8.14144	97.68197		4.46	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,222.03000		1.22203	0.00000	1,445.57000	1.44557	1,222.030	4.27	0.45	0.00		0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	626.65000		0.62665	0.00000	525.89000	0.52589	626.650	5.11	(0.24)	0.00		0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.33130		99.08854	0.00000	8.17231	99.55871		4.05	0.00	0.00		0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,063.76000		1.06376	0.00000	1,262.07000	1.26207	1,063.760	3.90	0.39	0.00		0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,290.29000		1.29029	0.00000	1,104.90000	1.10490	1,290.290	4.10	(0.42)	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		9.27051		81.01630	0.00000	9.15187	81.81116		13.79	0.00	0.00		0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.32480		79.18969	0.00000	9.20247	79.99940		13.41	0.00	0.00		0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.37360		80.70720	0.00000	9.24732	81.53309		12.10	0.00	0.00		0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.41496		78.98775	0.00000	9.28477	79.83005		12.02	0.00	0.00		0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.46527		80.50556	0.00000	9.33100	81.36359		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 :													6,563,335,893.61			44,807	2,105,755.00
Grand Total:													6,563,335,893.61			44,807	2,105,755.00