

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2026

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		1,291.09800		1,291.09800	0.00000	1,287.89200	1,287.89200		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.77700		1,314.77700	0.00000	1,311.51400	1,311.51400		0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.96500		1,339.96500	0.00000	1,336.64300	1,336.64300		0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,366.20100		1,366.20100	0.00000	1,362.81500	1,362.81500		0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,392.20500		1,392.20500	0.00000	1,388.75300	1,388.75300		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,671.53400		1,671.53400	0.00000	1,668.23000	1,668.23000		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,702.19000		1,702.19000	0.00000	1,698.82900	1,698.82900		0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,734.80000		1,734.80000	0.00000	1,731.37900	1,731.37900		0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,768.76700		1,768.76700	0.00000	1,765.28000	1,765.28000		0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,802.43300		1,802.43300	0.00000	1,798.87700	1,798.87700		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,410.69900		1,410.69900	0.00000	1,407.66800	1,407.66800		0.00	0.00	155,176,890.00		11	30.00
ALBI	On 05/11/2026	Index Future	0.00		1,436.57200		1,436.57200	0.00000	1,433.48800	1,433.48800		0.00	0.00	158,022,920.00		11	45.00
ALBI	On 04/02/2027	Index Future	0.00		1,464.09300		1,464.09300	0.00000	1,460.95400	1,460.95400		0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,492.75900		1,492.75900	0.00000	1,489.56000	1,489.56000		0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,521.17300		1,521.17300	0.00000	1,517.90900	1,517.90900		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.03644	95.12595	0.00000	9.07241	94.95008		0.00	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.10826	93.08210	0.00000	9.14592	92.90317		0.00	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.17347	94.88807	0.00000	9.21298	94.70587		0.00	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.23034	92.97176	0.00000	9.27183	92.78609		0.00	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.30257	94.77902	0.00000	9.34632	94.58951		0.00	0.00	0.00	0.00		0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00		0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.63584	93.40909	0.00000	9.67169	93.14182		0.00	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.69909	90.86269	0.00000	9.73609	90.59069		0.00	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.75579	92.62603	0.00000	9.79397	92.34895		0.00	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.81019	90.19655	0.00000	9.84962	89.91414		0.00	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.87287	91.94882	0.00000	9.91365	91.66073		0.00	0.00	0.00	0.00		0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00		0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00		0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00		0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,383.82400	1,383.82400	0.00000	1,380.73900	1,380.73900		0.00	0.00	318,279,520.00		23	73.00	
GOVI	On 05/11/2026	GOVI	0.00		1,409.20300	1,409.20300	0.00000	1,406.06500	1,406.06500		0.00	0.00	14,092,030.00		1	663.00	
GOVI	On 04/02/2027	GOVI	0.00		1,436.20000	1,436.20000	0.00000	1,433.00500	1,433.00500		0.00	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,464.32100	1,464.32100	0.00000	1,461.06400	1,461.06400		0.00	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,492.19200	1,492.19200	0.00000	1,488.87100	1,488.87100		0.00	0.00	0.00	0.00		0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		152.34958	152.34958	0.00000	152.29415	152.29415		0.00	0.00	0.00	0.00		0	5,396.00
I2029	On 05/11/2026	Bond Future	0.00		153.64146	153.64146	0.00000	153.58527	153.58527		0.00	0.00	0.00	0.00		0	13,032.00
I2029	On 04/02/2027	Bond Future	0.00		156.62184	156.62184	0.00000	156.56496	156.56496		0.00	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.18319	158.18319	0.00000	158.12482	158.12482		0.00	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.26062	161.26062	0.00000	161.20080	161.20080		0.00	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	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		117.43260	117.43260	0.00000	117.41899	117.41899		2.24	0.00	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		119.59180		119.59180	0.00000	119.57811	119.57811		2.05		0.00		0.00	0	16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.40047		119.40047	0.00000	119.38633	119.38633		1.92		0.00		0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.76621		121.76621	0.00000	121.75186	121.75186		1.74		0.00		0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.56569		121.56569	0.00000	121.54951	121.54951		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		148.01695		148.01695	0.00000	147.73194	147.73194		0.00		0.00	91,474,475.10		618	8,870.00
I2033	On 05/11/2026	Bond Future	0.00		149.13188		149.13188	0.00000	148.84194	148.84194		0.00		0.00		0.00	0	15,057.00
I2033	On 04/02/2027	Bond Future	0.00		152.02464		152.02464	0.00000	151.72951	151.72951		0.00		0.00		0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.38859		153.38859	0.00000	153.08723	153.08723		0.00		0.00		0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.37289		156.37289	0.00000	156.06534	156.06534		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		161.48426		161.48426	0.00000	161.38417	161.38417		0.00		0.00		0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.45341		164.45341	0.00000	164.35191	164.35191		0.00		0.00		0.00	0	3,141.00
I2038	On 04/02/2027	Bond Future	0.00		165.36358		165.36358	0.00000	165.25999	165.25999		0.00		0.00		0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.63986		168.63986	0.00000	168.53430	168.53430		0.00		0.00		0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.58823		169.58823	0.00000	169.47903	169.47903		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		124.18458		124.18458	0.00000	124.59274	124.59274		6.81		0.00		0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.46799		126.46799	0.00000	126.88386	126.88386		6.43		0.00		0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.96325		125.96325	0.00000	126.38679	126.38679		6.24		0.00		0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.45894		128.45894	0.00000	128.89105	128.89105		6.01		0.00		0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		127.93125		127.93125	0.00000	128.36998	128.36998		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		143.67680		143.67680	0.00000	143.76209	143.76209		0.00		0.00		0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		143.94692		143.94692	0.00000	144.03395	144.03395		0.00		0.00		0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.73941		146.73941	0.00000	146.82840	146.82840		0.00		0.00		0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.22436		147.22436	0.00000	147.31466	147.31466		0.00		0.00		0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.08795		150.08795	0.00000	150.17964	150.17964		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		145.03904		145.03904	0.00000	145.26396	145.26396		0.00		0.00		0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.70588		147.70588	0.00000	147.93539	147.93539		0.00		0.00		0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.03273		148.03273	0.00000	148.26640	148.26640		0.00		0.00		0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		150.96537		150.96537	0.00000	151.20408	151.20408		0.00		0.00		0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.30532		151.30532	0.00000	151.54709	151.54709		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		133.18891		133.18891	0.00000	133.17235	133.17235		9.80		0.00		0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.63795		135.63795	0.00000	135.62123	135.62123		9.27		0.00		0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.31089		135.31089	0.00000	135.29380	135.29380		9.01		0.00		0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.99179		137.99179	0.00000	137.97445	137.97445		8.73		0.00		0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.64970		137.64970	0.00000	137.63015	137.63015		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		452.84300		452.84300	0.00000	452.80800	452.80800		0.00		0.00	117,739,180.00		26	15.00
IGOV	On 05/11/2026	Index Future	0.00		461.26100		461.26100	0.00000	461.22600	461.22600		0.00		0.00	119,927,860.00		26	243.00
IGOV	On 04/02/2027	Index Future	0.00		470.20800		470.20800	0.00000	470.17400	470.17400		0.00		0.00		0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.52200		479.52200	0.00000	479.48800	479.48800		0.00		0.00		0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.75600		488.75600	0.00000	488.72000	488.72000		0.00		0.00		0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00		0.00		0.00	0	0.00

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IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868			0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.25516		100.87335	0.00000	7.24386	100.87734			0.36	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.90595		102.70329	0.00000	6.86886	102.70754			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		7.46277		104.53714	0.00000	7.44274	104.56113			1.35	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.46662		105.80406	0.00000	7.44167	105.83007			1.18	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.37788		103.98723	0.00000	7.34504	104.01484			0.96	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.15143		106.02402	0.00000	7.10449	106.05229			0.69	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.71521		102.75459	0.00000	6.63640	102.78319			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		302.35010		302.35010	0.00000	302.31144	302.31144			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.90933		307.90933	0.00000	307.87046	307.87046			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.27065		308.27065	0.00000	308.23135	308.23135			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.37803		314.37803	0.00000	314.33819	314.33819			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.75543		314.75543	0.00000	314.71155	314.71155			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		7.93417		100.45234	0.00000	7.99518	100.27046			4.38	0.00	0.00	0	23,688.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		4.10	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	30.23000		0.03023	0.00000	19.69000	0.01969	30.230		3.97	0.11	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	90.94000		0.09094	0.00000	162.89000	0.16289	90.940		4.18	(0.26)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.97259		102.27464	0.00000	8.03880	102.08964			3.99	0.00	348,756,522.40	3,410	152,753.00
R2030	On 04/02/2027	Bond Future	0.00		7.98797		100.22652	0.00000	8.06038	100.03824			3.56	0.00	0.00	0	22,723.00
R2030	On 06/05/2027	Bond Future	0.00		8.00036		102.18967	0.00000	8.08016	101.99782			3.19	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.04095		100.14462	0.00000	8.13004	99.94888			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		8.27475		102.89437	0.00000	8.34071	102.60267			6.73	0.00	0.00	0	33,612.00
R2032	On 05/11/2026	Bond Future	0.00		8.32322		100.60187	0.00000	8.39294	100.30507			6.34	0.00	1,114,668,719.60	11,080	185,488.00
R2032	On 04/02/2027	Bond Future	0.00		8.35833		102.52982	0.00000	8.43220	102.22759			5.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	546.65000		0.54665	0.00000	483.89000	0.48389	546.650		5.69	0.23	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,108.04000		1.10804	0.00000	996.68000	0.99668	1,108.040		5.47	0.40	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,617.34000		1.61734	0.00000	1,774.60000	1.77460	1,617.340		5.51	(0.49)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.38515		100.37651	0.00000	8.46363	100.06848			5.53	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
R2032	On 06/05/2027	Bond Future	7.58	Call	757.38	0000	0.75738	0.00000	681.99	0000	0.68199	757.380	5.51	0.26	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,124.88	0000	1.12488	0.00000	1,020.12	0000	1.02012	1,124.880	5.31	0.36	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,322.83	0000	1.32283	0.00000	1,204.57	0000	1.20457	1,322.830	5.29	0.41	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,979.01	0000	1.97901	0.00000	1,823.85	0000	1.82385	1,979.010	5.34	0.53	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,710.65	0000	1.71065	0.00000	1,860.45	0000	1.86045	1,710.650	5.35	(0.46)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,096.21	0000	1.09621	0.00000	1,203.28	0000	1.20328	1,096.210	5.70	(0.33)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.42913		102.30507	0.00000	8.51286		101.99089		5.06	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,252.92	0000	1.25292	0.00000	1,143.44	0000	1.14344	1,252.920	4.94	0.37	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,042.73	0000	2.04273	0.00000	1,888.11	0000	1.88811	2,042.730	4.92	0.51	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,159.56	0000	1.15956	0.00000	1,265.43	0000	1.26543	1,159.560	5.30	(0.32)	0.00	0	500.00
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		8.36977		111.81270	0.00000	8.43569		111.46592		7.26	0.00	0.00	0	2,846.00
R2033	On 05/11/2026	Bond Future	0.00		8.41863		108.79983	0.00000	8.48798		108.44692		7.19	0.00	0.00	0	9,127.00
R2033	On 04/02/2027	Bond Future	0.00		8.45535		110.88492	0.00000	8.52842		110.52553		6.35	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.48466		108.01263	0.00000	8.56181		107.64631		6.15	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.52933		110.08756	0.00000	8.61104		109.71401		5.69	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		8.57953		105.73547	0.00000	8.62528		105.45953		8.88	0.00	0.00	0	12,732.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.01000		0.00001	0.00000	0.01000		0.00001	0.010	9.19	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	0.60000		0.00060	0.00000	0.62000		0.00062	0.600	8.86	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,538.27	0000	1.53827	0.00000	1,799.77	0000	1.79977	1,538.270	8.57	(0.87)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	998.85	0000	0.99885	0.00000	840.35	0000	0.84035	998.850	8.84	0.73	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,261.04	0000	3.26104	0.00000	2,992.70	0000	2.99270	3,261.040	9.59	0.99	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1.75000		0.00175	0.00000	5.52000		0.00552	1.750	9.76	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,777.82	0000	3.77782	0.00000	3,505.33	0000	3.50533	3,777.820	9.78	1.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	0.01000		0.00001	0.00000	0.07000		0.00007	0.010	10.71	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	0.00000		0.00000	0.00000	0.03000		0.00003		10.90	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	0.00000		0.00000	0.00000	0.03000		0.00003		10.92	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.00000		0.00000	0.00000	0.00000		0.00000		11.84	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.00000		0.00000	0.00000	0.00000		0.00000		12.04	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.62951		103.15266	0.00000	8.67719		102.87190		8.57	0.00	139,256,091.00	1,350	94,671.00
R2035	On 05/11/2026	Bond Future	7.97	Call	504.83	0000	0.50483	0.00000	456.75	0000	0.45675	504.830	8.54	0.20	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,302.39	0000	2.30239	0.00000	2,476.06	0000	2.47606	2,302.390	8.35	(0.58)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,375.26	0000	2.37526	0.00000	2,220.79	0000	2.22079	2,375.260	8.64	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,044.13	0000	1.04413	0.00000	1,148.12	0000	1.14812	1,044.130	8.86	(0.33)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	611.54	0000	0.61154	0.00000	680.47	0000	0.68047	611.540	9.40	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	277.55	0000	0.27755	0.00000	313.19	0000	0.31319	277.550	10.33	(0.10)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.67075		105.12918	0.00000	8.72053		104.84325		7.93	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	604.34	0000	0.60434	0.00000	557.12	0000	0.55712	604.340	8.08	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	735.68	0000	0.73568	0.00000	678.72	0000	0.67872	735.680	7.83	0.22	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,191.42	0000	1.19142	0.00000	1,105.78	0000	1.10578	1,191.420	7.57	0.33	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,500.38	0000	1.50038	0.00000	1,398.17	0000	1.39817	1,500.380	7.53	0.39	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,651.72	0000	1.65172	0.00000	1,541.90	0000	1.54190	1,651.720	7.52	0.41	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,298.32	0000	2.29832	0.00000	2,447.12	0000	2.44712	2,298.320	7.61	(0.49)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,855.98	0000	1.85598	0.00000	1,984.76	0000	1.98476	1,855.980	7.77	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,687.89	0000	1.68789	0.00000	1,808.20	0000	1.80820	1,687.890	7.85	(0.39)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	953.08	0000	0.95308	0.00000	1,029.67	0000	1.02967	953.080	8.56	(0.24)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.70151		102.68211	0.00000	8.75347		102.39075		7.75	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		
R2035	On 06/05/2027	Bond Future	7.86	Call	1,042.81	000	1.04281	0.00000	973.60	000	0.97360	1,042.81	7.73	0.26	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.25	Call	1,616.90	000	1.61690	0.00000	1,517.46	000	1.51746	1,616.90	7.47	0.36	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.36	Call	1,835.08	000	1.83508	0.00000	1,725.69	000	1.72569	1,835.08	7.44	0.40	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.75	Call	2,835.75	000	2.83575	0.00000	2,688.88	000	2.68888	2,835.75	7.53	0.53	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.78	Put	2,490.89	000	2.49089	0.00000	2,632.52	000	2.63252	2,490.89	7.56	(0.46)	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	9.27	Put	1,557.30	000	1.55730	0.00000	1,656.78	000	1.65678	1,557.30	8.08	(0.32)	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	0.00		8.74	471	104.65	536	0.00000	8.79	914	104.35	814	7.26	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,837.55	000	1.83755	0.00000	1,733.16	000	1.73316	1,837.55	7.08	0.37	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	8.75	Call	2,997.87	000	2.99787	0.00000	2,850.92	000	2.85092	2,997.87	7.09	0.52	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	9.42	Put	1,695.90	000	1.69590	0.00000	1,794.36	000	1.79436	1,695.90	7.69	(0.31)	0.00	0	500.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 06/08/2026	Bond Future	0.00		8.89	981	97.58	489	0.00000	8.92	049	97.44	854	10.68	0.00	36,399,163.97	373	138,927.00
R2037	On 06/08/2026	Bond Future	9.30	Put	26.05	000	0.02605	0.00000	44.23	000	0.04423	26.05	11.29	(0.04)	0.00	0	8,000.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	7,032.17	000	7.03217	0.00000	6,895.85	000	6.89585	7,032.17	13.21	1.00	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		15.05	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		15.86	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.95	065	99.35	516	0.00000	8.97	206	99.21	657	10.32	0.00	501,842,913.16	5,051	214,823.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,148.41	000	4.14841	0.00000	4,056.71	000	4.05671	4,148.41	10.71	0.73	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	287.76	000	0.28776	0.00000	306.67	000	0.30667	287.76	12.36	(0.09)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	115.91	000	0.11591	0.00000	124.80	000	0.12480	115.91	13.50	(0.04)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.99	360	97.00	068	0.00000	9.01	581	96.85	596	9.66	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,216.59	000	1.21659	0.00000	1,180.13	000	1.18013	1,216.59	9.30	0.30	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,812.43	000	1.81243	0.00000	1,872.14	000	1.87214	1,812.43	9.76	(0.37)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,049.95	000	1.04995	0.00000	1,089.29	000	1.08929	1,049.95	10.66	(0.23)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.03	664	98.90	073	0.00000	9.05	970	98.75	701	9.11	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.09	219	96.54	169	0.00000	9.11	623	96.39	503	8.97	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		9.03	550	117.03	472	0.00000	9.05	124	116.91	286	10.68	0.00	0.00	0	2,023.00
R2038	On 05/11/2026	Bond Future	0.00		9.09	389	113.67	544	0.00000	9.11	020	113.55	156	10.42	0.00	6,252,149.20	55	4,012.00
R2038	On 04/02/2027	Bond Future	0.00		9.14	432	115.85	405	0.00000	9.16	122	115.72	809	9.12	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.19	019	112.63	774	0.00000	9.20	773	112.50	945	9.09	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.24	710	114.80	140	0.00000	9.26	538	114.67	037	8.70	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		9.14	549	108.99	315	0.00000	9.15	120	108.94	930	11.30	0.00	0.00	0	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.20	397	105.99	215	0.00000	9.20	986	105.94	768	11.47	0.00	16,004,814.65	151	6,955.00
R2039	On 04/02/2027	Bond Future	0.00		9.25	503	108.02	340	0.00000	9.26	109	107.97	840	10.29	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.30	180	105.15	815	0.00000	9.30	806	105.11	243	10.21	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,474.80	000	2.47480	0.00000	2,462.74	000	2.46274	2,474.80	9.85	0.40	0.00	0	250.00	
R2039	On 06/05/2027	Bond Future	9.64	Put	2,690.36	000	2.69036	0.00000	2,714.37	000	2.71437	2,690.36	10.42	(0.38)	0.00	0	250.00	
R2039	On 05/08/2027	Bond Future	0.00		9.35	890	107.17	824	0.00000	9.36	543	107.13	140	9.67	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,477.50	000	2.47750	0.00000	2,465.42	000	2.46542	2,477.50	9.49	0.37	0.00	0	910.00	
R2039	On 05/08/2027	Bond Future	8.90	Call	2,668.57	000	2.66857	0.00000	2,655.58	000	2.65558	2,668.57	9.45	0.39	0.00	0	180.00	
R2039	On 05/08/2027	Bond Future	9.53	Put	3,578.02	000	3.57802	0.00000	3,603.96	000	3.60396	3,578.02	9.71	(0.43)	0.00	0	910.00	
R2039	On 05/08/2027	Bond Future	9.68	Put	3,176.91	000	3.17691	0.00000	3,201.03	000	3.20103	3,176.91	9.89	(0.40)	0.00	0	180.00	
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00	000	0.00	0.00	0.00	0	0.00	
R2040	On 06/08/2026	Bond Future	0.00		9.21	010	98.68	460	0.00000	9.24	084	98.45	313	12.73	0.00	0.00	0	53,437.00
R2040	On 06/08/2026	Bond Future	9.20	Put	702.57	000	0.70257	0.00000	873.21	000	0.87321	702.57	12.17	(0.51)	0.00	0	13,500.00	

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	0.00		9.26472		100.47481	0.00000	9.29646	100.23935			11.86	0.00	44,208,916.40	440	27,231.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,150.66000		1.15066	0.00000	1,089.52000	1.08952	1,150.660		11.40	0.31	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,534.32000		5.53432	0.00000	5,364.01000	5.36401	5,534.320		12.73	0.77	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	300.51000		0.30051	0.00000	327.04000	0.32704	300.510		14.60	(0.08)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	132.67000		0.13267	0.00000	145.75000	0.14575	132.670		16.03	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.31278		97.89128	0.00000	9.34558	97.65159			11.16	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,513.37000		1.51337	0.00000	1,445.65000	1.44565	1,513.370		10.87	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,057.27000		2.05727	0.00000	2,152.48000	2.15248	2,057.270		11.46	(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,216.65000		1.21665	0.00000	1,279.34000	1.27934	1,216.650		12.53	(0.23)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.36094		99.80879	0.00000	9.39487	99.56448			10.60	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.42040		97.21658	0.00000	9.45560	96.96736			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		9.28536		110.53901	0.00000	9.32617	110.18981			12.80	0.00	0.00	0	4,560.00
R2042	On 05/11/2026	Bond Future	0.00		9.34262		107.43993	0.00000	9.38475	107.08465			12.54	0.00	45,769,410.18	426	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.39305		109.49902	0.00000	9.43655	109.13724			11.30	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.43950		106.53660	0.00000	9.48445	106.16782			11.64	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.49514		108.58307	0.00000	9.54166	108.20699			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		9.32480		95.36965	0.00000	9.34546	95.19995			14.23	0.00	0.00	0	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,782.74000		2.78274	0.00000	2,957.20000	2.95720	2,782.740		13.61	(0.93)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,077.88000		1.07788	0.00000	1,233.57000	1.23357	1,077.880		13.76	(0.63)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	30.88000		0.03088	0.00000	52.58000	0.05258	30.880		14.94	(0.04)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.37624		97.09975	0.00000	9.39750	96.92718			13.35	0.00	29,324,124.50	302	125,020.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,195.99000		2.19599	0.00000	2,284.00000	2.28400	2,195.990		13.35	(0.43)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.42178		94.57679	0.00000	9.44367	94.40116			12.62	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.46718		96.42946	0.00000	9.48975	96.25041			12.43	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.52234		93.89756	0.00000	9.54567	93.71490			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		9.28452		98.97114	0.00000	9.31015	98.74389			14.80	0.00	0.00	0	61,671.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,667.09000		2.66709	0.00000	2,895.35000	2.89535	2,667.090		14.08	(0.91)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,216.39000		1.21639	0.00000	1,416.03000	1.41603	1,216.390		14.23	(0.65)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1.86000		0.00186	0.00000	4.78000	0.00478	1.860		16.42	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.33430		96.32905	0.00000	9.36066	96.09781			14.53	0.00	3,178,858.65	33	291,224.00
R2048	On 04/02/2027	Bond Future	0.00		9.37886		98.17482	0.00000	9.40598	97.93935			13.14	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.41633		95.65509	0.00000	9.44422	95.41507			13.16	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.46163		97.49313	0.00000	9.49037	97.24836			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		9.20431		128.13629	0.00000	9.22993	127.83291			15.32	0.00	0.00	0	4,383.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000			16.42	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	526.78000		0.52678	0.00000	496.63000	0.49663	526.780		14.52	0.32	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,775.04000		1.77504	0.00000	2,048.27000	2.04827	1,775.040		14.52	(0.68)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	53.88000		0.05388	0.00000	93.83000	0.09383	53.880		15.65	(0.05)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.25001		124.60021	0.00000	9.27634	124.29166			15.02	0.00	3,488,805.88	28	56,122.00
R2053	On 04/02/2027	Bond Future	0.00		9.28950		126.98816	0.00000	9.31656	126.67402			13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.32521		123.61168	0.00000	9.35304	123.29146			13.59	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.36800		125.98614	0.00000	9.39666	125.65964			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		8.73452		86.31306	0.00000	8.77021	86.10813			10.85	0.00	0.00	0	3,639.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R209	On 05/11/2026	Bond Future	0.00		8.78192		84.72803	0.00000	8.81891	84.51953		10.39		0.00	10,591,003.75	125	44,681.00
R209	On 04/02/2027	Bond Future	0.00		8.82092		86.35171	0.00000	8.85928	86.13942		9.33		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	748.98000		0.74898	0.00000	705.58000	0.70558	748.980	9.25		0.23	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,928.66000		1.92866	0.00000	2,028.30000	2.02830	1,928.660	9.29		(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.85488		84.89033	0.00000	8.89471	84.67396		9.13		0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,358.22000		1.35822	0.00000	1,293.51000	1.29351	1,358.220	8.99		0.32	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,727.79000		1.72779	0.00000	1,808.60000	1.80860	1,727.790	9.57		(0.35)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.89941		86.52158	0.00000	8.94086	86.30088		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		270.19251		270.19251	0.00000	270.46541	270.46541		0.00		0.00	0.00	0	284.00
R210	On 05/11/2026	Bond Future	0.00		271.56516		271.56516	0.00000	271.84359	271.84359		0.00		0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.83328		276.83328	0.00000	277.11774	277.11774		0.00		0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.64588		278.64588	0.00000	278.93509	278.93509		0.00		0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.06632		284.06632	0.00000	284.36062	284.36062		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		8.10433		98.99731	0.00000	8.17532	98.73863		5.44		0.00	0.00	0	18,837.00
R213	On 05/11/2026	Bond Future	0.00		8.15227		97.24318	0.00000	8.22800	96.97997		5.40		0.00	0.00	0	21,140.00
R213	On 04/02/2027	Bond Future	0.00		8.18545		99.10639	0.00000	8.26661	98.83838		4.71		0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.20150		97.49327	0.00000	8.28869	97.22014		4.46		0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,347.29000		1.34729	0.00000	1,222.03000	1.22203	1,347.290	4.27		0.48	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	561.68000		0.56168	0.00000	626.65000	0.62665	561.680	5.11		(0.22)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.23697		99.36715	0.00000	8.33130	99.08854		4.05		0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,175.32000		1.17532	0.00000	1,063.76000	1.06376	1,175.320	3.90		0.42	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,174.55000		1.17455	0.00000	1,290.29000	1.29029	1,174.550	4.10		(0.39)	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		9.23480		81.25437	0.00000	9.27051	81.01630		13.79		0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.28802		79.43191	0.00000	9.32480	79.18969		13.41		0.00	0.00	0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.33569		80.95387	0.00000	9.37360	80.70720		12.10		0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.37590		79.23914	0.00000	9.41496	78.98775		12.02		0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.42493		80.76198	0.00000	9.46527	80.50556		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 :													3,274,454,368.44			23,540	2,106,298.00
Grand Total:													3,274,454,368.44			23,540	2,106,298.00