INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2026

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		1,291.40200	1,291.40200	0.00000	1,291.09800	1,291.09800	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,315.01600	1,315.01600	0.00000	1,314.77700	1,314.77700	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.52200	1,339.52200	0.00000	1,339.96500	1,339.96500	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.74300	1,365.74300	0.00000	1,366.20100	1,366.20100	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,391.55400	1,391.55400	0.00000	1,392.20500	1,392.20500	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,670.79900	1,670.79900	0.00000	1,671.53400	1,671.53400	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,701.35000	1,701.35000	0.00000	1,702.19000	1,702.19000	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,733.05600	1,733.05600	0.00000	1,734.80000	1,734.80000	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,766.98000	1,766.98000	0.00000	1,768.76700	1,768.76700	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,800.37400	1,800.37400	0.00000	1,802.43300	1,802.43300	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,410.06900	1,410.06900	0.00000	1,410.69900	1,410.69900	0.00	0.00	0.00		0	30.00
ALBI	On 05/11/2026	Index Future	0.00		1,435.85400	1,435.85400	0.00000	1,436.57200	1,436.57200	0.00	0.00	0.00		0	45.00
ALBI	On 04/02/2027	Index Future	0.00		1,462.61100	1,462.61100	0.00000	1,464.09300	1,464.09300	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,491.24200	1,491.24200	0.00000	1,492.75900	1,492.75900	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,519.42500	1,519.42500	0.00000	1,521.17300	1,521.17300	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.04577	95.08029	0.00000	9.03644	95.12595	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.11908	93.03065	0.00000	9.10826	93.08210	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.19546	94.78661	0.00000	9.17347	94.88807	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.25340	92.86851	0.00000	9.23034	92.97176	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.32974	94.66127	0.00000	9.30257	94.77902	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		9.64520	93.33920	0.00000	9.63584	93.40909	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.70943	90.78656	0.00000	9.69909	90.86269	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.77312	92.50011	0.00000	9.75579	92.62603	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.82808	90.06826	0.00000	9.81019	90.19655	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.89306	91.80602	0.00000	9.87287	91.94882	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		1,383.18300	1,383.18300	0.00000	1,383.82400	1,383.82400	0.00	0.00	0.00		0	73.00
GOVI	On 05/11/2026	GOVI	0.00		1,408.47500	1,408.47500	0.00000	1,409.20300	1,409.20300	0.00	0.00	0.00		0	663.00
GOVI	On 04/02/2027	GOVI	0.00		1,434.72300	1,434.72300	0.00000	1,436.20000	1,436.20000	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,462.80700	1,462.80700	0.00000	1,464.32100	1,464.32100	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,490.45300	1,490.45300	0.00000	1,492.19200	1,492.19200	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		152.36543	152.36543	0.00000	152.34958	152.34958	0.00	0.00	223,977,182.10		1,470	3,926.00
I2029	On 05/11/2026	Bond Future	0.00		153.64948	153.64948	0.00000	153.64146	153.64146	0.00	0.00	451,729,471.20		2,940	13,122.00
I2029	On 04/02/2027	Bond Future	0.00		156.54958	156.54958	0.00000	156.62184	156.62184	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.10886	158.10886	0.00000	158.18319	158.18319	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.16334	161.16334	0.00000	161.26062	161.26062	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		117.35026	117.35026	0.00000	117.43260	117.43260	2.29	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		119.50166	119.50166	0.00000	119.59180	119.59180		2.11	0.00	0.00	0	16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.24608	119.24608	0.00000	119.40047	119.40047		1.99	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.60868	121.60868	0.00000	121.76621	121.76621		1.80	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.38815	121.38815	0.00000	121.56569	121.56569		1.70	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		147.59128	147.59128	0.00000	148.01695	148.01695		0.00	0.00	185,965,012.80	1,260	7,610.00
I2033	On 05/11/2026	Bond Future	0.00		148.69051	148.69051	0.00000	149.13188	149.13188		0.00	0.00	361,020,558.28	2,428	15,149.00
I2033	On 04/02/2027	Bond Future	0.00		151.49705	151.49705	0.00000	152.02464	152.02464		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.84999	152.84999	0.00000	153.38859	153.38859		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.80295	155.80295	0.00000	156.37289	156.37289		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		161.50431	161.50431	0.00000	161.48426	161.48426		0.00	0.00	219,645,861.60	1,360	1,596.00
I2038	On 05/11/2026	Bond Future	0.00		164.46520	164.46520	0.00000	164.45341	164.45341		0.00	0.00	338,962,777.20	2,061	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		165.28948	165.28948	0.00000	165.36358	165.36358		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.56399	168.56399	0.00000	168.63986	168.63986		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.48760	169.48760	0.00000	169.58823	169.58823		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		124.19992	124.19992	0.00000	124.18458	124.18458		6.97	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.47688	126.47688	0.00000	126.46799	126.46799		6.60	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.90615	125.90615	0.00000	125.96325	125.96325		6.39	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.40072	128.40072	0.00000	128.45894	128.45894		6.06	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		127.85399	127.85399	0.00000	127.93125	127.93125		5.97	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		143.90271	143.90271	0.00000	143.67680	143.67680		0.00	0.00	0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.16942	144.16942	0.00000	143.94692	143.94692		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.89043	146.89043	0.00000	146.73941	146.73941		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.37789	147.37789	0.00000	147.22436	147.22436		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.22449	150.22449	0.00000	150.08795	150.08795		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		144.81357	144.81357	0.00000	145.03904	145.03904		0.00	0.00	0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.46857	147.46857	0.00000	147.70588	147.70588		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		147.71401	147.71401	0.00000	148.03273	148.03273		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		150.64010	150.64010	0.00000	150.96537	150.96537		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		150.95307	150.95307	0.00000	151.30532	151.30532		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		132.98081	132.98081	0.00000	133.18891	133.18891		10.08	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.41897	135.41897	0.00000	135.63795	135.63795		9.56	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.01684	135.01684	0.00000	135.31089	135.31089		9.28	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.69192	137.69192	0.00000	137.99179	137.99179		8.85	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.32478	137.32478	0.00000	137.64970	137.64970		8.74	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		452.66900	452.66900	0.00000	452.84300	452.84300		0.00	0.00	0.00	0	15.00
IGOV	On 05/11/2026	Index Future	0.00		461.05900	461.05900	0.00000	461.26100	461.26100		0.00	0.00	0.00	0	243.00
IGOV	On 04/02/2027	Index Future	0.00		469.76200	469.76200	0.00000	470.20800	470.20800		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.06600	479.06600	0.00000	479.52200	479.52200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.22600	488.22600	0.00000	488.75600	488.75600		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		7.25729	100.87260	0.00000	7.25516	100.87335		0.37	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.95998	102.69711	0.00000	6.90595	102.70329		0.13	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		7.46285	104.53705	0.00000	7.46277	104.53714		1.38	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.47198	105.79847	0.00000	7.46662	105.80406		1.20	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.45059	103.92615	0.00000	7.37788	103.98723		0.91	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.25449	105.96202	0.00000	7.15143	106.02402		0.62	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.92764	102.67758	0.00000	6.71521	102.75459		0.38	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		302.00297	302.00297	0.00000	302.35010	302.35010		0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.53969	307.53969	0.00000	307.90933	307.90933		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.73424	307.73424	0.00000	308.27065	308.27065		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.83033	313.83033	0.00000	314.37803	314.37803		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.15401	314.15401	0.00000	314.75543	314.75543		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		7.92377	100.48339	0.00000	7.93417	100.45234		4.25	0.00	61,495,834.68	612	23,558.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.00000	0.00000	0.00000	0.01000	0.00001		3.88	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	26.12000	0.02612	0.00000	30.23000	0.03023	26.120	3.97	0.11	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	75.42000	0.07542	0.00000	90.94000	0.09094	75.420	4.32	(0.23)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.96322	102.30085	0.00000	7.97259	102.27464		3.90	0.00	135,548,626.25	1,325	152,360.00
R2030	On 04/02/2027	Bond Future	0.00		7.99820	100.19989	0.00000	7.98797	100.22652		3.48	0.00	0.00	0	22,723.00
R2030	On 06/05/2027	Bond Future	0.00		8.01152	102.16281	0.00000	8.00036	102.18967		3.12	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.05965	100.10349	0.00000	8.04095	100.14462		2.99	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		8.26926	102.91870	0.00000	8.27475	102.89437		6.54	0.00	49,812,650.80	484	33,512.00
R2032	On 05/11/2026	Bond Future	0.00		8.31868	100.62124	0.00000	8.32322	100.60187		6.47	0.00	239,679,793.68	2,382	184,022.00
R2032	On 04/02/2027	Bond Future	0.00		8.36649	102.49638	0.00000	8.35833	102.52982		5.66	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	454.94000	0.45494	0.00000	546.65000	0.54665	454.940	5.32	0.21	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,056.28000	1.05628	0.00000	1,108.04000	1.10804	1,056.280	5.35	0.39	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,638.34000	1.63834	0.00000	1,617.34000	1.61734	1,638.340	5.54	(0.49)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.39378	100.34258	0.00000	8.38515	100.37651		5.41	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	642.34000	0.64234	0.00000	757.38000	0.75738	642.340	5.14	0.25	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	1,045.74000	1.04574	0.00000	1,124.88000	1.12488	1,045.740	5.12	0.35	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,258.66000	1.25866	0.00000	1,322.83000	1.32283	1,258.660	5.15	0.40	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,968.65000	1.96865	0.00000	1,979.01000	1.97901	1,968.650	5.37	0.52	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,736.99000	1.73699	0.00000	1,710.65000	1.71065	1,736.990	5.39	(0.47)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,142.81000	1.14281	0.00000	1,096.21000	1.09621	1,142.810	5.82	(0.33)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.44193	102.25696	0.00000	8.42913	102.30507		4.94	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,151.37000	1.15137	0.00000	1,252.92000	1.25292	1,151.370	4.73	0.36	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,011.30000	2.01130	0.00000	2,042.73000	2.04273	2,011.300	4.91	0.51	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,211.08000	1.21108	0.00000	1,159.56000	1.15956	1,211.080	5.40	(0.32)	0.00	0	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		8.36928	111.81528	0.00000	8.36977	111.81270		7.30	0.00	1,565,413.92	14	2,846.00
R2033	On 05/11/2026	Bond Future	0.00		8.41927	108.79657	0.00000	8.41863	108.79983		6.99	0.00	1,523,151.98	14	9,127.00
R2033	On 04/02/2027	Bond Future	0.00		8.46771	110.82402	0.00000	8.45535	110.88492		6.15	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.49766	107.95079	0.00000	8.48466	108.01263		5.97	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.54626	110.01003	0.00000	8.52933	110.08756		5.52	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		8.58909	105.67773	0.00000	8.57953	105.73547		8.63	0.00	62,983,927.08	596	12,632.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.00000	0.00000	0.00000	0.01000	0.00001		8.68	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	0.10000	0.00010	0.00000	0.60000	0.00060	0.100	8.41	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,569.54000	1.56954	0.00000	1,538.27000	1.53827	1,569.540	8.47	(0.90)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	931.17000	0.93117	0.00000	998.85000	0.99885	931.170	8.98	0.73	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,202.19000	3.20219	0.00000	3,261.04000	3.26104	3,202.190	9.84	0.99	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1.22000	0.00122	0.00000	1.75000	0.00175	1.220	10.02	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,719.60000	3.71960	0.00000	3,777.82000	3.77782	3,719.600	10.04	1.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	0.00000	0.00000	0.00000	0.01000	0.00001		10.95	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.12	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.14	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		12.04	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		12.24	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.64041	103.08839	0.00000	8.62951	103.15266		8.72	0.00	52,884,344.07	513	94,754.00
R2035	On 05/11/2026	Bond Future	7.97	Call	445.67000	0.44567	0.00000	504.83000	0.50483	445.670	8.27	0.19	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,335.39000	2.33539	0.00000	2,302.39000	2.30239	2,335.390	8.38	(0.58)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,361.93000	2.36193	0.00000	2,375.26000	2.37526	2,361.930	8.80	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,097.55000	1.09755	0.00000	1,044.13000	1.04413	1,097.550	9.07	(0.34)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	656.54000	0.65654	0.00000	611.54000	0.61154	656.540	9.65	(0.22)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	302.28000	0.30228	0.00000	277.55000	0.27755	302.280	10.57	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.69156	105.00952	0.00000	8.67075	105.12918		7.74	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	474.95000	0.47495	0.00000	604.34000	0.60434	474.950	7.54	0.16	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	619.14000	0.61914	0.00000	735.68000	0.73568	619.140	7.43	0.20	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,087.52000	1.08752	0.00000	1,191.42000	1.19142	1,087.520	7.34	0.31	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,410.19000	1.41019	0.00000	1,500.38000	1.50038	1,410.190	7.40	0.38	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,574.34000	1.57434	0.00000	1,651.72000	1.65172	1,574.340	7.44	0.40	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,365.73000	2.36573	0.00000	2,298.32000	2.29832	2,365.730	7.66	(0.50)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,932.49000	1.93249	0.00000	1,855.98000	1.85598	1,932.490	7.88	(0.43)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,767.08000	1.76708	0.00000	1,687.89000	1.68789	1,767.080	7.99	(0.40)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,026.20000	1.02620	0.00000	953.08000	0.95308	1,026.200	8.77	(0.25)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.72318	102.56047	0.00000	8.70151	102.68211		7.58	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	898.10000	0.89810	0.00000	1,042.81000	1.04281	898.100	7.34	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
R2035	On 06/05/2027	Bond Future	8.25	Call	1,491.71000	1.49171	0.00000	1,616.90000	1.61690	1,491.710	7.24	0.35	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,728.62000	1.72862	0.00000	1,835.08000	1.83508	1,728.620	7.29	0.39	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,784.87000	2.78487	0.00000	2,835.75000	2.83575	2,784.870	7.58	0.52	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,563.26000	2.56326	0.00000	2,490.89000	2.49089	2,563.260	7.62	(0.47)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,644.00000	1.64400	0.00000	1,557.30000	1.55730	1,644.000	8.24	(0.33)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.76993	104.51751	0.00000	8.74471	104.65536		7.10	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,690.43000	1.69043	0.00000	1,837.55000	1.83755	1,690.430	6.84	0.36	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,927.45000	2.92745	0.00000	2,997.87000	2.99787	2,927.450	7.10	0.51	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,788.33000	1.78833	0.00000	1,695.90000	1.69590	1,788.330	7.83	(0.32)	0.00	0	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		8.90430	97.55526	0.00000	8.89981	97.58489		10.82	0.00	27,315,472.80	280	138,927.00
R2037	On 06/08/2026	Bond Future	9.30	Put	20.11000	0.02011	0.00000	26.05000	0.02605	20.110	11.52	(0.04)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,002.53000	7.00253	0.00000	7,032.17000	7.03217	7,002.530	13.46	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.06	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		15.77	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.95611	99.31979	0.00000	8.95065	99.35516		10.10	0.00	27,809,541.20	280	214,823.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,155.88000	4.15588	0.00000	4,148.41000	4.14841	4,155.880	10.96	0.73	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	306.47000	0.30647	0.00000	287.76000	0.28776	306.470	12.60	(0.10)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	128.15000	0.12815	0.00000	115.91000	0.11591	128.150	13.81	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.00743	96.91281	0.00000	8.99360	97.00068		9.42	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,122.55000	1.12255	0.00000	1,216.59000	1.21659	1,122.550	9.04	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,881.17000	1.88117	0.00000	1,812.43000	1.81243	1,881.170	9.92	(0.38)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,112.70000	1.11270	0.00000	1,049.95000	1.04995	1,112.700	10.88	(0.24)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.05096	98.81145	0.00000	9.03664	98.90073		8.91	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.10927	96.43746	0.00000	9.09219	96.54169		8.78	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		9.03990	117.00064	0.00000	9.03550	117.03472		10.37	0.00	0.00	0	2,023.00
R2038	On 05/11/2026	Bond Future	0.00		9.09927	113.63456	0.00000	9.09389	113.67544		10.23	0.00	0.00	0	4,012.00
R2038	On 04/02/2027	Bond Future	0.00		9.15798	115.75223	0.00000	9.14432	115.85405		8.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.20434	112.53423	0.00000	9.19019	112.63774		8.97	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.26393	114.68075	0.00000	9.24710	114.80140		8.58	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		9.14989	108.95936	0.00000	9.14549	108.99315		11.46	0.00	0.00	0	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.20929	105.95198	0.00000	9.20397	105.99215		11.25	0.00	0.00	0	6,955.00
R2039	On 04/02/2027	Bond Future	0.00		9.26809	107.92646	0.00000	9.25503	108.02340		10.06	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.31531	105.05952	0.00000	9.30180	105.15815		10.00	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,390.95000	2.39095	0.00000	2,474.80000	2.47480	2,390.950	9.74	0.40	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,780.64000	2.78064	0.00000	2,690.36000	2.69036	2,780.640	10.59	(0.39)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.37489	107.06358	0.00000	9.35890	107.17824		9.49	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,346.78000	2.34678	0.00000	2,477.50000	2.47750	2,346.780	9.28	0.36	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,556.92000	2.55692	0.00000	2,668.57000	2.66857	2,556.920	9.30	0.38	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,663.28000	3.66328	0.00000	3,578.02000	3.57802	3,663.280	9.80	(0.44)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,269.44000	3.26944	0.00000	3,176.91000	3.17691	3,269.440	10.01	(0.40)	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		9.21956	98.61328	0.00000	9.21010	98.68460		12.37	0.00	29,583,984.00	300	53,137.00
R2040	On 06/08/2026	Bond Future	9.20	Put	696.42000	0.69642	0.00000	702.57000	0.70257	696.420	12.28	(0.53)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.27520	100.39698	0.00000	9.26472	100.47481		11.65	0.00	35,440,133.94	353	27,478.00

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	1,087.94000	1.08794	0.00000	1,150.66000	1.15066	1,087.940	11.25	0.30	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,518.36000	5.51836	0.00000	5,534.32000	5.53432	5,518.360	13.08	0.77	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	330.51000	0.33051	0.00000	300.51000	0.30051	330.510	14.96	(0.09)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	148.89000	0.14889	0.00000	132.67000	0.13267	148.890	16.40	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.33079	97.75957	0.00000	9.31278	97.89128		10.92	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,389.72000	1.38972	0.00000	1,513.37000	1.51337	1,389.720	10.57	0.31	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,156.69000	2.15669	0.00000	2,057.27000	2.05727	2,156.690	11.69	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,300.63000	1.30063	0.00000	1,216.65000	1.21665	1,300.630	12.81	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.37952	99.67490	0.00000	9.36094	99.80879		10.73	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.44155	97.06673	0.00000	9.42040	97.21658		10.63	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		9.29980	110.41526	0.00000	9.28536	110.53901		12.49	0.00	0.00	0	4,560.00
R2042	On 05/11/2026	Bond Future	0.00		9.35822	107.30818	0.00000	9.34262	107.43993		12.83	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.41600	109.30792	0.00000	9.39305	109.49902		11.50	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.46319	106.34201	0.00000	9.43950	106.53660		11.44	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.52141	108.37045	0.00000	9.49514	108.58307		10.86	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		9.32927	95.33289	0.00000	9.32480	95.36965		13.86	0.00	38,133,156.00	400	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,799.92000	2.79992	0.00000	2,782.74000	2.78274	2,799.920	13.49	(0.95)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,055.38000	1.05538	0.00000	1,077.88000	1.07788	1,055.380	13.86	(0.65)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	24.07000	0.02407	0.00000	30.88000	0.03088	24.070	15.29	(0.03)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.38148	97.05718	0.00000	9.37624	97.09975		13.62	0.00	38,822,872.00	400	125,420.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,253.79000	2.25379	0.00000	2,195.99000	2.19599	2,253.790	13.62	(0.43)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.43348	94.48286	0.00000	9.42178	94.57679		12.81	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.47921	96.33396	0.00000	9.46718	96.42946		12.19	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.53641	93.78734	0.00000	9.52234	93.89756		12.15	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		9.29904	98.84229	0.00000	9.28452	98.97114		14.46	0.00	0.00	0	61,671.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,762.96000	2.76296	0.00000	2,667.09000	2.66709	2,762.960	14.02	(0.93)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,255.72000	1.25572	0.00000	1,216.39000	1.21639	1,255.720	14.37	(0.68)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1.37000	0.00137	0.00000	1.86000	0.00186	1.370	16.90	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.34984	96.19262	0.00000	9.33430	96.32905		14.34	0.00	782,142,193.22	8,131	286,162.00
R2048	On 04/02/2027	Bond Future	0.00		9.40069	97.98521	0.00000	9.37886	98.17482		13.38	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.43874	95.46216	0.00000	9.41633	95.65509		13.36	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.48621	97.28373	0.00000	9.46163	97.49313		12.74	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		9.22388	127.90444	0.00000	9.20431	128.13629		14.98	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		15.49	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	399.96000	0.39996	0.00000	526.78000	0.52678	399.960	14.66	0.27	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,880.07000	1.88007	0.00000	1,775.04000	1.77504	1,880.070	14.66	(0.73)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	51.95000	0.05195	0.00000	53.88000	0.05388	51.950	16.11	(0.05)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.27071	124.35752	0.00000	9.25001	124.60021		14.85	0.00	0.00	0	56,122.00
R2053	On 04/02/2027	Bond Future	0.00		9.31647	126.67506	0.00000	9.28950	126.98816		13.39	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.35294	123.29261	0.00000	9.32521	123.61168		13.42	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.39799	125.64452	0.00000	9.36800	125.98614		13.21	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		8.74406	86.25822	0.00000	8.73452	86.31306		10.53	0.00	14,146,348.08	164	3,639.00
R209	On 05/11/2026	Bond Future	0.00		8.79262	84.66765	0.00000	8.78192	84.72803		10.18	0.00	14,901,506.40	176	44,669.00

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		8.84010	86.24548	0.00000	8.82092	86.35171		9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	661.25000	0.66125	0.00000	748.98000	0.74898	661.250	8.93	0.22	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,001.58000	2.00158	0.00000	1,928.66000	1.92866	2,001.580	9.42	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.87479	84.78208	0.00000	8.85488	84.89033		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,253.30000	1.25330	0.00000	1,358.22000	1.35822	1,253.300	8.74	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,807.90000	1.80790	0.00000	1,727.79000	1.72779	1,807.900	9.74	(0.35)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.92226	86.39982	0.00000	8.89941	86.52158		8.68	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		270.30546	270.30546	0.00000	270.19251	270.19251		0.00	0.00	29,733,600.60	110	174.00
R210	On 05/11/2026	Bond Future	0.00		271.66578	271.66578	0.00000	271.56516	271.56516		0.00	0.00	59,766,471.60	220	147.00
R210	On 04/02/2027	Bond Future	0.00		276.79346	276.79346	0.00000	276.83328	276.83328		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.60421	278.60421	0.00000	278.64588	278.64588		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.98603	283.98603	0.00000	284.06632	284.06632		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		8.09890	99.01713	0.00000	8.10433	98.99731		5.59	0.00	22,575,905.64	228	18,837.00
R213	On 05/11/2026	Bond Future	0.00		8.14796	97.25818	0.00000	8.15227	97.24318		5.29	0.00	31,511,650.32	324	21,218.00
R213	On 04/02/2027	Bond Future	0.00		8.19627	99.07061	0.00000	8.18545	99.10639		4.60	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.21306	97.45701	0.00000	8.20150	97.49327		4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,330.99000	1.33099	0.00000	1,347.29000	1.34729	1,330.990	4.28	0.48	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	600.54000	0.60054	0.00000	561.68000	0.56168	600.540	5.24	(0.23)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.25393	99.31699	0.00000	8.23697	99.36715		3.95	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,119.49000	1.11949	0.00000	1,175.32000	1.17532	1,119.490	3.82	0.41	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,219.36000	1.21936	0.00000	1,174.55000	1.17455	1,219.360	4.17	(0.40)	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		9.24429	81.19100	0.00000	9.23480	81.25437		13.28	0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.29844	79.36318	0.00000	9.28802	79.43191		13.07	0.00	0.00	0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.35284	80.84214	0.00000	9.33569	80.95387		11.76	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.39354	79.12547	0.00000	9.37590	79.23914		12.09	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.44481	80.63547	0.00000	9.42493	80.76198		11.49	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 :													3,538,677,441.44	28,825	2,096,843.00
Grand Total:													3,538,677,441.44	28,825	2,096,843.00