

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2026

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		1,297.80900		1,297.80900	0.00000	1,291.40200	1,291.40200		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,321.53300		1,321.53300	0.00000	1,315.01600	1,315.01600		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,346.16000		1,346.16000	0.00000	1,339.52200	1,339.52200		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,372.50200		1,372.50200	0.00000	1,365.74300	1,365.74300		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,398.44800		1,398.44800	0.00000	1,391.55400	1,391.55400		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,684.10700		1,684.10700	0.00000	1,670.79900	1,670.79900		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,714.89200		1,714.89200	0.00000	1,701.35000	1,701.35000		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,746.84900		1,746.84900	0.00000	1,733.05600	1,733.05600		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,781.03300		1,781.03300	0.00000	1,766.98000	1,766.98000		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,814.70200		1,814.70200	0.00000	1,800.37400	1,800.37400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,420.80400		1,420.80400	0.00000	1,410.06900	1,410.06900		0.00		0.00	426,241,200.00	30	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,446.77600		1,446.77600	0.00000	1,435.85400	1,435.85400		0.00		0.00	434,032,800.00	30	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,473.73700		1,473.73700	0.00000	1,462.61100	1,462.61100		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,502.57600		1,502.57600	0.00000	1,491.24200	1,491.24200		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,530.98000		1,530.98000	0.00000	1,519.42500	1,519.42500		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.92458		95.67559	0.00000	9.04577	95.08029		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.99211		93.63672	0.00000	9.11908	93.03065		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.06209		95.40411	0.00000	9.19546	94.78661		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.11329		93.49808	0.00000	9.25340	92.86851		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.18215		95.30316	0.00000	9.32974	94.66127		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		9.53422		94.17300	0.00000	9.64520	93.33920		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.59486		91.63544	0.00000	9.70943	90.78656		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.65479		93.36506	0.00000	9.77312	92.50011		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.70586		90.95010	0.00000	9.82808	90.06826		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.76672		92.70510	0.00000	9.89306	91.80602		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		1,393.97100		1,393.97100	0.00000	1,383.18300	1,383.18300		0.00		0.00	0.00	0	73.00
GOVI	On 05/11/2026	GOVI	0.00		1,419.45200		1,419.45200	0.00000	1,408.47500	1,408.47500		0.00		0.00	14,194,520.00	1	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,445.90400		1,445.90400	0.00000	1,434.72300	1,434.72300		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,474.19900		1,474.19900	0.00000	1,462.80700	1,462.80700		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,502.06700		1,502.06700	0.00000	1,490.45300	1,490.45300		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		152.36289		152.36289	0.00000	152.36543	152.36543		0.00		0.00	0.00	0	3,926.00
I2029	On 05/11/2026	Bond Future	0.00		153.64658		153.64658	0.00000	153.64948	153.64948		0.00		0.00	0.00	0	13,122.00
I2029	On 04/02/2027	Bond Future	0.00		156.54664		156.54664	0.00000	156.54958	156.54958		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.10571		158.10571	0.00000	158.10886	158.10886		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.16042		161.16042	0.00000	161.16334	161.16334		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		117.36395		117.36395	0.00000	117.35026	117.35026		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.51	536	119.51536	0.00000	119.50166	119.50166		2.11	0.00	0.00	0		16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.26	025	119.26025	0.00000	119.24608	119.24608		1.99	0.00	0.00	0		0.00
I2031	On 06/05/2027	Bond Future	0.00		121.62	290	121.62290	0.00000	121.60868	121.60868		1.80	0.00	0.00	0		0.00
I2031	On 05/08/2027	Bond Future	0.00		121.40	326	121.40326	0.00000	121.38815	121.38815		1.70	0.00	0.00	0		0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		147.61	007	147.61007	0.00000	147.59128	147.59128		0.00	0.00	0.00	0		7,610.00
I2033	On 05/11/2026	Bond Future	0.00		148.70	937	148.70937	0.00000	148.69051	148.69051		0.00	0.00	0.00	0		15,149.00
I2033	On 04/02/2027	Bond Future	0.00		151.51	624	151.51624	0.00000	151.49705	151.49705		0.00	0.00	0.00	0		0.00
I2033	On 06/05/2027	Bond Future	0.00		152.86	935	152.86935	0.00000	152.84999	152.84999		0.00	0.00	0.00	0		0.00
I2033	On 05/08/2027	Bond Future	0.00		155.82	297	155.82297	0.00000	155.80295	155.80295		0.00	0.00	0.00	0		0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		161.68	351	161.68351	0.00000	161.50431	161.50431		0.00	0.00	11,479,529.21	71		1,596.00
I2038	On 05/11/2026	Bond Future	0.00		164.64	742	164.64742	0.00000	164.46520	164.46520		0.00	0.00	23,379,933.64	142		4,119.00
I2038	On 04/02/2027	Bond Future	0.00		165.47	546	165.47546	0.00000	165.28948	165.28948		0.00	0.00	0.00	0		0.00
I2038	On 06/05/2027	Bond Future	0.00		168.75	321	168.75321	0.00000	168.56399	168.56399		0.00	0.00	0.00	0		0.00
I2038	On 05/08/2027	Bond Future	0.00		169.68	104	169.68104	0.00000	169.48760	169.48760		0.00	0.00	0.00	0		0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		124.21	597	124.21597	0.00000	124.19992	124.19992		6.97	0.00	0.00	0		3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.49	305	126.49305	0.00000	126.47688	126.47688		6.60	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		125.92	276	125.92276	0.00000	125.90615	125.90615		6.39	0.00	0.00	0		3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.41	742	128.41742	0.00000	128.40072	128.40072		6.06	0.00	0.00	0		0.00
I2043	On 05/08/2027	Bond Future	0.00		127.87	166	127.87166	0.00000	127.85399	127.85399		5.97	0.00	0.00	0		0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	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		144.12	991	144.12991	0.00000	143.90271	143.90271		0.00	0.00	0.00	0		4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.40	049	144.40049	0.00000	144.16942	144.16942		0.00	0.00	0.00	0		18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.12	588	147.12588	0.00000	146.89043	146.89043		0.00	0.00	0.00	0		0.00
I2046	On 06/05/2027	Bond Future	0.00		147.61	807	147.61807	0.00000	147.37789	147.37789		0.00	0.00	0.00	0		0.00
I2046	On 05/08/2027	Bond Future	0.00		150.46	942	150.46942	0.00000	150.22449	150.22449		0.00	0.00	0.00	0		0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		145.31	955	145.31955	0.00000	144.81357	144.81357		0.00	0.00	0.00	0		1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.98	340	147.98340	0.00000	147.46857	147.46857		0.00	0.00	0.00	0		18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.23	860	148.23860	0.00000	147.71401	147.71401		0.00	0.00	0.00	0		0.00
I2050	On 06/05/2027	Bond Future	0.00		151.17	517	151.17517	0.00000	150.64010	150.64010		0.00	0.00	0.00	0		0.00
I2050	On 05/08/2027	Bond Future	0.00		151.49	900	151.49900	0.00000	150.95307	150.95307		0.00	0.00	0.00	0		0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		132.99	756	132.99756	0.00000	132.98081	132.98081		10.08	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		135.43	554	135.43554	0.00000	135.41897	135.41897		9.56	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		135.03	394	135.03394	0.00000	135.01684	135.01684		9.28	0.00	0.00	0		0.00
I2058	On 06/05/2027	Bond Future	0.00		137.70	921	137.70921	0.00000	137.69192	137.69192		8.85	0.00	0.00	0		0.00
I2058	On 05/08/2027	Bond Future	0.00		137.34	300	137.34300	0.00000	137.32478	137.32478		8.74	0.00	0.00	0		0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	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		453.34	100	453.34100	0.00000	452.66900	452.66900		0.00	0.00	68,001,150.00	15		0.00
IGOV	On 05/11/2026	Index Future	0.00		461.74	100	461.74100	0.00000	461.05900	461.05900		0.00	0.00	69,261,150.00	15		258.00
IGOV	On 04/02/2027	Index Future	0.00		470.45	600	470.45600	0.00000	469.76200	469.76200		0.00	0.00	0.00	0		0.00
IGOV	On 06/05/2027	Index Future	0.00		479.77	100	479.77100	0.00000	479.06600	479.06600		0.00	0.00	0.00	0		0.00
IGOV	On 05/08/2027	Index Future	0.00		488.94	700	488.94700	0.00000	488.22600	488.22600		0.00	0.00	0.00	0		0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	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		7.17412		100.90195	0.00000	7.25729	100.87260		0.37		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.70078		102.72678	0.00000	6.95998	102.69711		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		7.38141		104.63462	0.00000	7.46285	104.53705		1.38		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.37149		105.90330	0.00000	7.47198	105.79847		1.20		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31955		104.03628	0.00000	7.45059	103.92615		0.91		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.06832		106.07407	0.00000	7.25449	105.96202		0.62		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.61222		102.79196	0.00000	6.92764	102.67758		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		302.04179		302.04179	0.00000	302.00297	302.00297		0.00		0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.57875		307.57875	0.00000	307.53969	307.53969		0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.77411		307.77411	0.00000	307.73424	307.73424		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.87043		313.87043	0.00000	313.83033	313.83033		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.19616		314.19616	0.00000	314.15401	314.15401		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		7.79756		100.86107	0.00000	7.92377	100.48339		4.25		0.00	9,077,496.30	90	23,558.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.00000		0.00000	0.00000	0.00000	0.00000		3.88		0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	49.99000		0.04999	0.00000	26.12000	0.02612	49.990	3.97		0.24	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	3.43000		0.00343	0.00000	75.42000	0.07542	3.430	4.32		(0.02)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.82620		102.68517	0.00000	7.96322	102.30085		3.90		0.00	150,947,199.90	1,470	151,830.00
R2030	On 04/02/2027	Bond Future	0.00		7.84814		100.59136	0.00000	7.99820	100.19989		3.48		0.00	0.00	0	22,723.00
R2030	On 06/05/2027	Bond Future	0.00		7.84615		102.56172	0.00000	8.01152	102.16281		3.12		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.87515		100.51019	0.00000	8.05965	100.10349		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		8.13817		103.50175	0.00000	8.26926	102.91870		6.54		0.00	6,727,613.75	65	33,512.00
R2032	On 05/11/2026	Bond Future	0.00		8.18009		101.21463	0.00000	8.31868	100.62124		6.47		0.00	764,676,529.65	7,555	191,577.00
R2032	On 04/02/2027	Bond Future	0.00		8.21952		103.10082	0.00000	8.36649	102.49638		5.66		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	585.37000		0.58537	0.00000	454.94000	0.45494	585.370	5.32		0.25	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,297.36000		1.29736	0.00000	1,056.28000	1.05628	1,297.360	5.35		0.45	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,344.21000		1.34421	0.00000	1,638.34000	1.63834	1,344.210	5.54		(0.44)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.23765		100.95864	0.00000	8.39378	100.34258		5.41		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	798.75000		0.79875	0.00000	642.34000	0.64234	798.750	5.14		0.29	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	1,781.51	0000	1.78151	0.00000	1,491.71	0000	1.49171	1,781.510	7.24	0.40	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,048.35	0000	2.04835	0.00000	1,728.62	0000	1.72862	2,048.350	7.29	0.44	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,210.84	0000	3.21084	0.00000	2,784.87	0000	2.78487	3,210.840	7.58	0.57	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,189.60	0000	2.18960	0.00000	2,563.26	0000	2.56326	2,189.600	7.62	(0.42)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,382.17	0000	1.38217	0.00000	1,644.00	0000	1.64400	1,382.170	8.24	(0.29)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.62	0000	105.34058	0.00000	8.76	993	104.51751		7.10	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,992.06	0000	1.99206	0.00000	1,690.43	0000	1.69043	1,992.060	6.84	0.40	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,351.82	0000	3.35182	0.00000	2,927.45	0000	2.92745	3,351.820	7.10	0.55	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,527.96	0000	1.52796	0.00000	1,788.33	0000	1.78833	1,527.960	7.83	(0.28)	0.00	0	500.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.77	839	98.39063	0.00000	8.90	430	97.55526		10.82	0.00	34,928,673.65	355	138,572.00
R2037	On 06/08/2026	Bond Future	9.30	Put	0.10	0000	0.00010	0.00000	20.11	0000	0.02011	0.100	11.52	0.00	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,837.90	0000	7.83790	0.00000	7,002.53	0000	7.00253	7,837.900	13.46	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		15.06	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		15.77	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.82	557	100.17005	0.00000	8.95	611	99.31979		10.10	0.00	967,342,172.85	9,657	223,968.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,769.10	0000	4.76910	0.00000	4,155.88	0000	4.15588	4,769.100	10.96	0.78	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	217.77	0000	0.21777	0.00000	306.47	0000	0.30647	217.770	12.60	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	87.73	0000	0.08773	0.00000	128.15	0000	0.12815	87.730	13.81	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.87	183	97.77894	0.00000	9.00	743	96.91281		9.42	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,378.82	0000	1.37882	0.00000	1,122.55	0000	1.12255	1,378.820	9.04	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,554.67	0000	1.55467	0.00000	1,881.17	0000	1.88117	1,554.670	9.92	(0.33)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	902.42	0000	0.90242	0.00000	1,112.70	0000	1.11270	902.420	10.88	(0.20)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.91	011	99.69431	0.00000	9.05	096	98.81145		8.91	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.96	260	97.33739	0.00000	9.10	927	96.43746		8.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 06/08/2026	Bond Future	0.00		8.91	389	117.98247	0.00000	9.03	990	117.00064		10.37	0.00	64,418,428.62	546	2,022.00
R2038	On 05/11/2026	Bond Future	0.00		8.96	853	114.63391	0.00000	9.09	927	113.63456		10.23	0.00	62,590,114.86	546	4,558.00
R2038	On 04/02/2027	Bond Future	0.00		9.02	219	116.77018	0.00000	9.15	798	115.75223		8.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.06	331	113.57188	0.00000	9.20	434	112.53423		8.97	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.11	724	115.73843	0.00000	9.26	393	114.68075		8.58	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2039	On 06/08/2026	Bond Future	0.00		9.02	390	109.93315	0.00000	9.14	989	108.95936		11.46	0.00	439,732.60	4	8,547.00
R2039	On 05/11/2026	Bond Future	0.00		9.07	883	106.94321	0.00000	9.20	929	105.95198		11.25	0.00	0.00	0	6,955.00
R2039	On 04/02/2027	Bond Future	0.00		9.13	288	108.93614	0.00000	9.26	809	107.92646		10.06	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.17	520	106.08871	0.00000	9.31	531	105.05952		10.00	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,801.69	0000	2.80169	0.00000	2,390.95	0000	2.39095	2,801.690	9.74	0.44	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,384.01	0000	2.38401	0.00000	2,780.64	0000	2.78064	2,384.010	10.59	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.22	950	108.11262	0.00000	9.37	489	107.06358		9.49	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,731.18	0000	2.73118	0.00000	2,346.78	0000	2.34678	2,731.180	9.28	0.40	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,964.75	0000	2.96475	0.00000	2,556.92	0000	2.55692	2,964.750	9.30	0.42	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,206.67	0000	3.20667	0.00000	3,663.28	0000	3.66328	3,206.670	9.80	(0.40)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,852.16	0000	2.85216	0.00000	3,269.44	0000	3.26944	2,852.160	10.01	(0.36)	0.00	0	180.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.10	365	99.49215	0.00000	9.21	956	98.61328		12.37	0.00	23,579,639.55	237	52,900.00
R2040	On 06/08/2026	Bond Future	9.20	Put	167.88	0000	0.16788	0.00000	696.42	0000	0.69642	167.880	12.28	(0.25)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.15	547	101.29141	0.00000	9.27	520	100.39698		11.65	0.00	24,006,064.17	237	27,715.00

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	1,348.96	0.00	1.34896	0.00000	1,087.94	1.08794	1,348.96	11.25		0.36	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,190.86	0.00	6.19086	0.00000	5,518.36	5.51836	6,190.86	13.08		0.81	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	242.06	0.00	0.24206	0.00000	330.51	0.33051	242.06	14.96	(0.07)	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	105.78	0.00	0.10578	0.00000	148.89	0.14889	105.78	16.40	(0.03)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.20689	100.60	98.67077	0.00000	9.33079	97.75957		10.92	0.00	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,665.64	0.00	1.66564	0.00000	1,389.72	1.38972	1,665.64	10.57	0.35	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,818.14	0.00	1.81814	0.00000	2,156.69	2.15669	1,818.14	11.69	(0.32)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,078.86	0.00	1.07886	0.00000	1,300.63	1.30063	1,078.86	12.81	(0.20)	0.00	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.25136	100.60	98.67077	0.00000	9.37952	99.67490		10.73	0.00	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.30869	98.01	98.1347	0.00000	9.44155	97.06673		10.63	0.00	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.18887	111.37	111.37141	0.00000	9.29980	110.41526		12.49	0.00	0.00	0.00	0	4,560.00
R2042	On 05/11/2026	Bond Future	0.00		9.24366	108.28	108.28140	0.00000	9.35822	107.30818		12.83	0.00	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.29760	110.29	110.29926	0.00000	9.41600	109.30792		11.50	0.00	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.34087	107.35	107.35247	0.00000	9.46319	106.34201		11.44	0.00	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.39487	109.40	109.40043	0.00000	9.52141	108.37045		10.86	0.00	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.21844	96.25	96.25055	0.00000	9.32927	95.33289		13.86	0.00	16,555,094.60		172	27,788.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,878.71	0.00	1.87871	0.00000	2,799.92	2.79992	1,878.71	13.49	(0.94)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	361.85	0.00	0.36185	0.00000	1,055.38	1.05538	361.85	13.86	(0.41)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	0.18	0.00	0.00018	0.00000	24.07	0.02407	0.18	15.29	0.00	0.00	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.26733	97.99	97.99126	0.00000	9.38148	97.05718		13.62	0.00	16,854,496.72		172	125,592.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,836.12	0.00	1.83612	0.00000	2,253.79	2.25379	1,836.12	13.62	(0.38)	0.00	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.31577	95.43	95.43428	0.00000	9.43348	94.48286		12.81	0.00	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.35788	97.30	97.30379	0.00000	9.47921	96.33396		12.19	0.00	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.41110	94.77	94.77587	0.00000	9.53641	93.78734		12.15	0.00	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.18825	99.83	99.83252	0.00000	9.29904	98.84229		14.46	0.00	29,051,263.32		291	61,671.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,773.55	0.00	1.77355	0.00000	2,762.96	2.76296	1,773.55	14.02	(0.91)	0.00	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	467.47	0.00	0.46747	0.00000	1,255.72	1.25572	467.47	14.37	(0.47)	0.00	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	0.00	0.00	0.00000	0.00000	1.37	0.00137		16.90	0.00	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.23586	97.20	97.20060	0.00000	9.34984	96.19262		14.34	0.00	167,865,436.20		1,727	287,059.00
R2048	On 04/02/2027	Bond Future	0.00		9.28331	99.01	99.01192	0.00000	9.40069	97.98521		13.38	0.00	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.31804	96.50	96.50873	0.00000	9.43874	95.46216		13.36	0.00	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.36189	98.35	98.35047	0.00000	9.48621	97.28373		12.74	0.00	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.11311	129.22	129.22650	0.00000	9.22388	127.90444		14.98	0.00	0.00	0.00	0	4,383.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.00	0.00	0.00000	0.00000	0.00	0.00000		15.49	0.00	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	609.57	0.00	0.60957	0.00000	399.96	0.39996	609.57	14.66	0.47	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	767.62	0.00	0.76762	0.00000	1,880.07	1.88007	767.62	14.66	(0.53)	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	0.58	0.00	0.00058	0.00000	51.95	0.05195	0.58	16.11	0.00	0.00	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.15679	125.70	125.70317	0.00000	9.27071	124.35752		14.85	0.00	0.00	0.00	0	56,122.00
R2053	On 04/02/2027	Bond Future	0.00		9.19925	128.04	128.04571	0.00000	9.31647	126.67506		13.39	0.00	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.23239	124.68	124.68995	0.00000	9.35294	123.29261		13.42	0.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.27389	127.06	127.06868	0.00000	9.39799	125.64452		13.21	0.00	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.62319	86.95	86.95641	0.00000	8.74406	86.25822		10.53	0.00	0.00	0.00	0	3,639.00
R209	On 05/11/2026	Bond Future	0.00		8.66730	85.37	85.37831	0.00000	8.79262	84.66765		10.18	0.00	426,891.55		5	44,674.00

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		8.71000		86.96938	0.00000	8.84010	86.24548			9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	817.68000		0.81768	0.00000	661.25000	0.66125	817.680		8.93	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,681.52000		1.68152	0.00000	2,001.58000	2.00158	1,681.520		9.42	(0.39)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.73970		85.51999	0.00000	8.87479	84.78208			9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,485.97000		1.48597	0.00000	1,253.30000	1.25330	1,485.970		8.74	0.35	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,546.98000		1.54698	0.00000	1,807.90000	1.80790	1,546.980		9.74	(0.32)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.78177		87.15192	0.00000	8.92226	86.39982			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		270.29123		270.29123	0.00000	270.30546	270.30546			0.00	0.00	0.00	0	174.00
R210	On 05/11/2026	Bond Future	0.00		271.65079		271.65079	0.00000	271.66578	271.66578			0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.77815		276.77815	0.00000	276.79346	276.79346			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.58838		278.58838	0.00000	278.60421	278.60421			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.97040		283.97040	0.00000	283.98603	283.98603			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		7.96779		99.49725	0.00000	8.09890	99.01713			5.59	0.00	4,875,365.25	49	18,788.00
R213	On 05/11/2026	Bond Future	0.00		8.00807		97.74680	0.00000	8.14796	97.25818			5.29	0.00	302,624,092.80	3,096	23,687.00
R213	On 04/02/2027	Bond Future	0.00		8.04621		99.56832	0.00000	8.19627	99.07061			4.60	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.05186		97.96425	0.00000	8.21306	97.45701			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,580.12000		1.58012	0.00000	1,330.99000	1.33099	1,580.120		4.28	0.53	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	487.14000		0.48714	0.00000	600.54000	0.60054	487.140		5.24	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.07962		99.83411	0.00000	8.25393	99.31699			3.95	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,341.27000		1.34127	0.00000	1,119.49000	1.11949	1,341.270		3.82	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,018.16000		1.01816	0.00000	1,219.36000	1.21936	1,018.160		4.17	(0.35)	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		9.13345		81.93559	0.00000	9.24429	81.19100			13.28	0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.18424		80.12106	0.00000	9.29844	79.36318			13.07	0.00	0.00	0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.23503		81.61412	0.00000	9.35284	80.84214			11.76	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.27214		79.91243	0.00000	9.39354	79.12547			12.09	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.31952		81.43756	0.00000	9.44481	80.63547			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 :													4,186,734,449.33			31,322	2,120,788.00
Grand Total:													4,186,734,449.33			31,322	2,120,788.00