

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2026

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		1,304.22900		1,304.22900	0.00000	1,303.88100	1,303.88100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,328.06500		1,328.06500	0.00000	1,327.71200	1,327.71200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,352.81300		1,352.81300	0.00000	1,352.45400	1,352.45400		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,379.28000		1,379.28000	0.00000	1,378.91700	1,378.91700		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,405.35900		1,405.35900	0.00000	1,404.98700	1,404.98700		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,702.31600		1,702.31600	0.00000	1,698.70600	1,698.70600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,733.42700		1,733.42700	0.00000	1,729.75500	1,729.75500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,765.72900		1,765.72900	0.00000	1,761.98800	1,761.98800		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,800.27500		1,800.27500	0.00000	1,796.46500	1,796.46500		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,834.31300		1,834.31300	0.00000	1,830.42800	1,830.42800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,435.34300		1,435.34300	0.00000	1,432.46100	1,432.46100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,461.57500		1,461.57500	0.00000	1,458.64300	1,458.64300		0.00	0.00	0.00	0	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,488.81100		1,488.81100	0.00000	1,485.82400	1,485.82400		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,517.93900		1,517.93900	0.00000	1,514.89700	1,514.89700		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,546.63900		1,546.63900	0.00000	1,543.53700	1,543.53700		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.75568	96.51329		0.00000	8.79348	96.32499		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.81534	94.48882		0.00000	8.85479	94.29781		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.87645	96.27226		0.00000	8.91787	96.07768		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.91846	94.38246		0.00000	8.96180	94.18483		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.97679	96.20557		0.00000	9.02259	96.00337		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		9.36564	95.46121		0.00000	9.40329	95.17122		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.42097	92.94628		0.00000	9.45972	92.65180		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.47526	94.70069		0.00000	9.51527	94.40057		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.52057	92.31125		0.00000	9.56178	92.00597		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.57518	94.09339		0.00000	9.61784	93.78152		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		1,408.61700	1,408.61700		0.00000	1,405.69600	1,405.69600		0.00	0.00	0.00	0	43.00
GOVI	On 05/11/2026	GOVI	0.00		1,434.36000	1,434.36000		0.00000	1,431.38800	1,431.38800		0.00	0.00	0.00	0	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,461.08900	1,461.08900		0.00000	1,458.06200	1,458.06200		0.00	0.00	0.00	0	60.00
GOVI	On 06/05/2027	GOVI	0.00		1,489.67500	1,489.67500		0.00000	1,486.59200	1,486.59200		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,517.84000	1,517.84000		0.00000	1,514.69600	1,514.69600		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		152.38914	152.38914		0.00000	152.39900	152.39900		0.00	0.00	0.00	0	3,726.00
I2029	On 05/11/2026	Bond Future	0.00		153.67181	153.67181		0.00000	153.68305	153.68305		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.57232	156.57232		0.00000	156.58378	156.58378		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.13031	158.13031		0.00000	158.14328	158.14328		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.18692	161.18692		0.00000	161.19900	161.19900		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		117.29020	117.29020		0.00000	117.37769	117.37769		2.29	0.00	0.00	0	4,380.00

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											Option						
I2031	On 05/11/2026	Bond Future	0.00		119.43905		119.43905	0.00000	119.52910	119.52910		2.11		0.00	0.00	0	16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.18281		119.18281	0.00000	119.27462	119.27462		1.99		0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.54277		121.54277	0.00000	121.63731	121.63731		1.80		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.32182		121.32182	0.00000	121.41755	121.41755		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		148.32382		148.32382	0.00000	148.33854	148.33854		0.00		0.00	0.00	0	7,610.00
I2033	On 05/11/2026	Bond Future	0.00		149.43479		149.43479	0.00000	149.45088	149.45088		0.00		0.00	0.00	0	15,149.00
I2033	On 04/02/2027	Bond Future	0.00		152.25532		152.25532	0.00000	152.27179	152.27179		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.62174		153.62174	0.00000	153.63972	153.63972		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.59129		156.59129	0.00000	156.60852	156.60852		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		162.42282		162.42282	0.00000	162.33955	162.33955		0.00		0.00	0.00	0	1,596.00
I2038	On 05/11/2026	Bond Future	0.00		165.39869		165.39869	0.00000	165.31503	165.31503		0.00		0.00	0.00	0	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		166.24116		166.24116	0.00000	166.15600	166.15600		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.53245		169.53245	0.00000	169.44697	169.44697		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.47619		170.47619	0.00000	170.38802	170.38802		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		124.29611		124.29611	0.00000	124.23202	124.23202		6.97		0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.57335		126.57335	0.00000	126.50911	126.50911		6.60		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.00495		126.00495	0.00000	125.93950	125.93950		6.39		0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.50009		128.50009	0.00000	128.43434	128.43434		6.06		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		127.95607		127.95607	0.00000	127.88840	127.88840		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		145.69246		145.69246	0.00000	144.56662	144.56662		0.00		0.00	0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		145.99002		145.99002	0.00000	144.84469	144.84469		0.00		0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		148.74561		148.74561	0.00000	147.57873	147.57873		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.26799		149.26799	0.00000	148.07939	148.07939		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.15296		152.15296	0.00000	150.93999	150.93999		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		147.13486		147.13486	0.00000	146.31886	146.31886		0.00		0.00	0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		149.83074		149.83074	0.00000	149.00096	149.00096		0.00		0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		150.12112		150.12112	0.00000	149.27570	149.27570		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.09321		153.09321	0.00000	152.23224	152.23224		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.45442		153.45442	0.00000	152.57593	152.57593		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		133.08067		133.08067	0.00000	133.01409	133.01409		10.08		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.51875		135.51875	0.00000	135.45227	135.45227		9.56		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.11923		135.11923	0.00000	135.05157	135.05157		9.28		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.79484		137.79484	0.00000	137.72663	137.72663		8.85		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.43067		137.43067	0.00000	137.36032	137.36032		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		455.90100		455.90100	0.00000	454.91600	454.91600		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		464.34600		464.34600	0.00000	463.34400	463.34400		0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		473.11100		473.11100	0.00000	472.09000	472.09000		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.47600		482.47600	0.00000	481.43600	481.43600		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.70600		491.70600	0.00000	490.64500	490.64500		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		7.18911		100.89666	0.00000	7.15437	100.90893		0.37		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.75697		102.72035	0.00000	6.64063	102.73367		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		7.38023		104.63603	0.00000	7.36096	104.65914		1.38		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.37105		105.90376	0.00000	7.34641	105.92949		1.20		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31905		104.03670	0.00000	7.28687	104.06377		0.91		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.06944		106.07340	0.00000	7.02217	106.10189		0.62		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.61154		102.79221	0.00000	6.53365	102.82050		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		303.57992		303.57992	0.00000	303.04118	303.04118		0.00		0.00	0.00	0	220.00
R202	On 05/11/2026	Bond Future	0.00		309.14177		309.14177	0.00000	308.59555	308.59555		0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		309.36752		309.36752	0.00000	308.81109	308.81109		0.00		0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		315.49222		315.49222	0.00000	314.92733	314.92733		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.85012		315.85012	0.00000	315.27232	315.27232		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		7.68532		101.19843	0.00000	7.68163	101.20954		4.25		0.00	0.00	0	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	8.06	Put	0.00000		0.00000	0.00000	0.02000	0.00002		4.32		0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.70467		103.02756	0.00000	7.70035	103.03976		3.90		0.00	0.00	0	152,800.00
R2030	On 04/02/2027	Bond Future	0.00		7.71508		100.94007	0.00000	7.71034	100.95252		3.48		0.00	0.00	0	22,723.00
R2030	On 06/05/2027	Bond Future	0.00		7.69988		102.91621	0.00000	7.69431	102.92974		3.12		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.71165		100.87235	0.00000	7.70576	100.88542		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		7.99544		104.14136	0.00000	8.01225	104.06577		6.54		0.00	0.00	0	33,512.00
R2032	On 05/11/2026	Bond Future	0.00		8.02941		101.86474	0.00000	8.04699	101.78862		6.47		0.00	0.00	0	193,212.00
R2032	On 04/02/2027	Bond Future	0.00		8.05977		103.76296	0.00000	8.07840	103.68546		5.66		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	765.11000		0.76511	0.00000	745.02000	0.74502	765.110	5.32		0.31	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,608.39000		1.60839	0.00000	1,572.97000	1.57297	1,608.390	5.35		0.52	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,068.40000		1.06840	0.00000	1,101.74000	1.10174	1,068.400	5.54		(0.37)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.06818		101.63266	0.00000	8.08775	101.55454		5.41		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	1,005.10000		1.00510	0.00000	981.70000	0.98170	1,005.100	5.14		0.34	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,556.15000		1.55615	0.00000	1,523.46000	1.52346	1,556.150	5.12		0.46	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	8.08	Call	1,831.60	0000	1.83160	0.00000	1,795.09	0000	1.79509	1,831.600	5.15	0.51	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,698.66	0000	2.69866	0.00000	2,652.80	0000	2.65280	2,698.660	5.37	0.63	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,189.22	0000	1.18922	0.00000	1,220.76	0000	1.22076	1,189.220	5.39	(0.36)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	757.78	0000	0.75778	0.00000	779.96	0000	0.77996	757.780	5.82	(0.24)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.09	455	103.57281	0.00000	8.11	561	103.49242		4.94	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,676.66	0000	1.67666	0.00000	1,642.48	0000	1.64248	1,676.660	4.73	0.46	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,735.68	0000	2.73568	0.00000	2,689.43	0000	2.68943	2,735.680	4.91	0.61	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	826.48	0000	0.82648	0.00000	848.62	0000	0.84862	826.480	5.40	(0.24)	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		8.09	546	113.27106	0.00000	8.11	233	113.18065		7.30	0.00	0.00	0	2,846.00
R2033	On 05/11/2026	Bond Future	0.00		8.13	140	110.27728	0.00000	8.14	898	110.18612		6.99	0.00	0.00	0	9,127.00
R2033	On 04/02/2027	Bond Future	0.00		8.16	417	112.33229	0.00000	8.18	269	112.23950		6.15	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.17	745	109.48712	0.00000	8.19	681	109.39345		5.97	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.20	709	111.57694	0.00000	8.22	775	111.48067		5.52	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		8.29	545	107.47081	0.00000	8.32	731	107.27430		8.63	0.00	0.00	0	9,038.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.68	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	0.00	0000	0.00000	0.00000	0.04	000	0.00004		8.41	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,519.71	0000	2.51971	0.00000	2,323.29	0000	2.32329	2,519.710	8.98	1.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,992.08	0000	4.99208	0.00000	4,795.57	0000	4.79557	4,992.080	9.84	1.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.02	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,511.60	0000	5.51160	0.00000	5,315.09	0000	5.31509	5,511.600	10.04	1.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.95	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.12	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.14	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		12.04	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		12.24	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.33	446	104.91259	0.00000	8.36	753	104.71339		8.72	0.00	29,375,525.20	280	102,045.00
R2035	On 05/11/2026	Bond Future	7.97	Call	861.38	0000	0.86138	0.00000	808.69	0000	0.80869	861.380	8.27	0.31	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,376.56	0000	1.37656	0.00000	1,471.06	0000	1.47106	1,376.560	8.38	(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,526.53	0000	3.52653	0.00000	3,390.16	0000	3.39016	3,526.530	8.80	0.73	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	566.30	0000	0.56630	0.00000	616.15	0000	0.61615	566.300	9.07	(0.21)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	316.28	0000	0.31628	0.00000	347.48	0000	0.34748	316.280	9.65	(0.12)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	134.07	0000	0.13407	0.00000	149.13	0000	0.14913	134.070	10.57	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.37	194	106.86758	0.00000	8.40	647	106.66474		7.74	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	833.70	0000	0.83370	0.00000	788.71	0000	0.78871	833.700	7.54	0.25	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	1,062.48	0000	1.06248	0.00000	1,007.26	0000	1.00726	1,062.480	7.43	0.30	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,755.05	0000	1.75505	0.00000	1,673.61	0000	1.67361	1,755.050	7.34	0.44	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	2,198.24	0000	2.19824	0.00000	2,103.26	0000	2.10326	2,198.240	7.40	0.51	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,416.05	0000	2.41605	0.00000	2,315.17	0000	2.31517	2,416.050	7.44	0.53	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,528.97	0000	1.52897	0.00000	1,611.63	0000	1.61163	1,528.970	7.66	(0.37)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,219.14	0000	1.21914	0.00000	1,288.94	0000	1.28894	1,219.140	7.88	(0.31)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,104.22	0000	1.10422	0.00000	1,168.84	0000	1.16884	1,104.220	7.99	(0.28)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	613.27	0000	0.61327	0.00000	652.92	0000	0.65292	613.270	8.77	(0.17)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.38	967	104.45353	0.00000	8.42	556	104.24764		7.58	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,418.35	0000	1.41835	0.00000	1,355.02	0000	1.35502	1,418.350	7.34	0.33	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.25	Call	2,240.16	0000	2.24016	0.00000	2,150.71	0000	2.15071	2,240.160	7.24	0.46	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,548.59	0000	2.54859	0.00000	2,451.24	0000	2.45124	2,548.590	7.29	0.50	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest		
R2040	On 05/11/2026	Bond Future	10.67	Put	156.30	0000	0.15630	0.00000	177.32	0000	0.17732	156.300	14.96	(0.05)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	66.49	0000	0.06649	0.00000	76.23	0000	0.07623	66.490	16.40	(0.02)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.02	741	100.01	203	0.00000	9.07	245	99.67	305	10.92	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,161.99	0000	2.16199	0.00000	2,031.92	0000	2.03192	2,161.990	10.57	0.42	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67	Put	1,406.77	0000	1.40677	0.00000	1,507.22	0000	1.50722	1,406.770	11.69	(0.27)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17	Put	819.66	0000	0.81966	0.00000	883.07	0000	0.88307	819.660	12.81	(0.16)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00		9.06	586	101.97	015	0.00000	9.11	232		10.73	0.00	0.00	0	0.00	
R2040	On 05/08/2027	Bond Future	0.00		9.11	637	99.40	690	0.00000	9.16	460		10.63	0.00	0.00	0	0.00	
R2040	On 31/01/2040	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	
R2042	On 06/08/2026	Bond Future	0.00		9.01	058	112.93	486	0.00000	9.05	298		12.49	0.00	0.00	0	4,560.00	
R2042	On 05/11/2026	Bond Future	0.00		9.05	969	109.87	196	0.00000	9.10	336		12.83	0.00	0.00	0	4,116.00	
R2042	On 04/02/2027	Bond Future	0.00		9.10	754	111.91	936	0.00000	9.15	264		11.50	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00		9.14	467	109.00	314	0.00000	9.19	114		11.44	0.00	0.00	0	0.00	
R2042	On 05/08/2027	Bond Future	0.00		9.19	190	111.08	364	0.00000	9.24	003		10.86	0.00	0.00	0	0.00	
R2042	On 31/03/2042	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	
R2044	On 06/08/2026	Bond Future	0.00		9.05	052	97.66	646	0.00000	9.09	266		13.86	0.00	0.00	0	27,788.00	
R2044	On 06/08/2026	Bond Future	9.00	Put	543.99	0000	0.54399	0.00000	905.58	0000	0.90558	543.990	13.49	(0.73)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25	Put	1.97	000	0.00197	0.00000	42.20	0000	0.04220	1.970	13.86	(0.01)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.75	Put	0.00	000	0.00000	0.00000	0.00	0000	0.00000		15.29	0.00	0.00	0	14,500.00	
R2044	On 05/11/2026	Bond Future	0.00		9.09	453	99.43	176	0.00000	9.13	783		13.62	0.00	0.00	0	125,956.00	
R2044	On 05/11/2026	Bond Future	9.50	Put	1,325.53	0000	1.32553	0.00000	1,450.20	0000	1.45020	1,325.530	13.62	(0.30)	0.00	0	15,000.00	
R2044	On 04/02/2027	Bond Future	0.00		9.13	764	96.90	158	0.00000	9.18	226		12.81	0.00	0.00	0	0.00	
R2044	On 06/05/2027	Bond Future	0.00		9.17	441	98.79	888	0.00000	9.22	030		12.19	0.00	0.00	0	0.00	
R2044	On 05/08/2027	Bond Future	0.00		9.22	162	96.30	035	0.00000	9.26	906		12.15	0.00	0.00	0	0.00	
R2044	On 31/01/2044	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	
R2048	On 06/08/2026	Bond Future	0.00		9.02	549	101.31	727	0.00000	9.06	251		14.46	0.00	0.00	0	61,632.00	
R2048	On 06/08/2026	Bond Future	9.00	Put	429.65	0000	0.42965	0.00000	769.20	0000	0.76920	429.650	14.02	(0.62)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	9.20	Put	4.85	000	0.00485	0.00000	63.60	0000	0.06360	4.850	14.37	(0.02)	0.00	0	100.00	
R2048	On 06/08/2026	Bond Future	10.00	Put	0.00	000	0.00000	0.00000	0.00	0000	0.00000		16.90	0.00	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00		9.06	857	98.71	117	0.00000	9.10	655		14.34	0.00	0.00	0	286,147.00	
R2048	On 05/11/2026	Bond Future	9.50	Put	1,369.04	0000	1.36904	0.00000	1,484.73	0000	1.48473	1,369.040	14.89	(0.29)	0.00	0	400.00	
R2048	On 04/02/2027	Bond Future	0.00		9.11	110	100.55	060	0.00000	9.15	018		13.38	0.00	0.00	0	0.00	
R2048	On 06/05/2027	Bond Future	0.00		9.14	111	98.07	647	0.00000	9.18	119		13.36	0.00	0.00	0	260.00	
R2048	On 05/08/2027	Bond Future	0.00		9.17	967	99.94	904	0.00000	9.22	100		12.74	0.00	0.00	0	0.00	
R2048	On 28/02/2048	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	
R2053	On 06/08/2026	Bond Future	0.00		8.94	547	131.27	305	0.00000	8.98	739		14.98	0.00	13,127,305.00	100	4,383.00	
R2053	On 06/08/2026	Bond Future	8.10	Call	0.00	000	0.00000	0.00000	0.00	0000	0.00000		15.49	0.00	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10	Call	1,899.90	0000	1.89990	0.00000	1,495.63	0000	1.49563	1,899.900	14.66	0.97	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10	Put	11.40	000	0.01140	0.00000	124.13	0000	0.12413	11.400	14.66	(0.03)	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.60	Put	0.00	000	0.00000	0.00000	0.00	0000	0.00000		16.11	0.00	0.00	0	530.00	
R2053	On 05/11/2026	Bond Future	0.00		8.98	453	127.78	543	0.00000	9.02	754		14.85	0.00	12,778,543.00	100	56,222.00	
R2053	On 04/02/2027	Bond Future	0.00		9.02	208	130.16	678	0.00000	9.06	631		13.39	0.00	0.00	0	0.00	
R2053	On 06/05/2027	Bond Future	0.00		9.05	039	126.85	102	0.00000	9.09	575		13.42	0.00	0.00	0	0.00	
R2053	On 05/08/2027	Bond Future	0.00		9.08	654	129.27	229	0.00000	9.13	327		13.21	0.00	0.00	0	0.00	
R2053	On 31/03/2053	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	
R209	On 06/08/2026	Bond Future	0.00		8.45	546	87.93	757	0.00000	8.49	240		10.53	0.00	0.00	0	3,639.00	
R209	On 05/11/2026	Bond Future	0.00		8.49	355	86.37	627	0.00000	8.53	171		10.18	0.00	0.00	0	44,674.00	
R209	On 04/02/2027	Bond Future	0.00		8.52	967	87.98	586	0.00000	8.56	927		9.11	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	
R209	On 04/02/2027	Bond Future	8.03	Call	1,096.50	0000	1.09650	0.00000	1,032.58	0000	1.03258	1,096.500	8.93	0.32	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,304.29	0000	1.30429	0.00000	1,385.14	0000	1.38514	1,304.290	9.42	(0.33)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.55261		86.55544	0.00000	8.59360		86.32723		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,873.12	0000	1.87312	0.00000	1,785.06	0000	1.78506	1,873.120	8.74	0.41	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,237.08	0000	1.23708	0.00000	1,303.46	0000	1.30346	1,237.080	9.74	(0.27)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.58711		88.20799	0.00000	8.62984		87.97477		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		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 06/08/2026	Bond Future	0.00		270.51	947	270.51947	0.00000	270.36	264	270.36264		0.00	0.00	0.00	0	174.00
R210	On 05/11/2026	Bond Future	0.00		271.88	050	271.88050	0.00000	271.72	300	271.72300		0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		277.01	222	277.01222	0.00000	276.85	176	276.85176		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.82	419	278.82419	0.00000	278.66	285	278.66285		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.21	333	284.21333	0.00000	284.04	686	284.04686		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 06/08/2026	Bond Future	0.00		7.84037		99.96666	0.00000	7.84188		99.96108		5.59	0.00	0.00	0	18,788.00
R213	On 05/11/2026	Bond Future	0.00		7.87238		98.22364	0.00000	7.87375		98.21881		5.29	0.00	0.00	0	31,078.00
R213	On 04/02/2027	Bond Future	0.00		7.90068		100.05401	0.00000	7.90214		100.04912		4.60	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		7.89581		98.45839	0.00000	7.89712		98.45423		4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,852.19	0000	1.85219	0.00000	1,852.34	0000	1.85234	1,852.190	4.28	0.59	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	394.90	0000	0.39490	0.00000	397.60	0000	0.39760	394.900	5.24	(0.16)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.91068		100.33855	0.00000	7.91232		100.33364		3.95	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,586.10	0000	1.58610	0.00000	1,585.64	0000	1.58564	1,586.100	3.82	0.52	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	847.18	0000	0.84718	0.00000	850.71	0000	0.85071	847.180	4.17	(0.31)	0.00	0	1,200.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 06/08/2026	Bond Future	0.00		8.96552		83.08263	0.00000	9.00266		82.82696		13.28	0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.01135		81.28801	0.00000	9.04951		81.02839		13.07	0.00	33,490,660.12	412	23,956.00
R214	On 04/02/2027	Bond Future	0.00		9.05673		82.80276	0.00000	9.09607		82.53837		11.76	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.08856		81.12345	0.00000	9.12899		80.85455		12.09	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.13002		82.67249	0.00000	9.17181		82.39787		11.49	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													2,182,392,683.56		20,092	2,132,328.00	
Grand Total:													2,182,392,683.56		20,092	2,132,328.00	