

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2026

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 07/05/2026		Index Future	0.00	1,286.64600	1,286.64600	0.00000	1,285.04500	1,285.04500	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,309.33100	1,309.33100	0.00000	1,307.70000	1,307.70000	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,332.23800	1,332.23800	0.00000	1,330.57600	1,330.57600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,355.18900	1,355.18900	0.00000	1,353.49500	1,353.49500	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,378.00300	1,378.00300	0.00000	1,376.27700	1,376.27700	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,671.87100	1,671.87100	0.00000	1,666.08100	1,666.08100	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,701.34800	1,701.34800	0.00000	1,695.45400	1,695.45400	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,731.11300	1,731.11300	0.00000	1,725.11200	1,725.11200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,760.93500	1,760.93500	0.00000	1,754.82700	1,754.82700	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,790.58100	1,790.58100	0.00000	1,784.36500	1,784.36500	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,418.04100	1,418.04100	0.00000	1,412.24200	1,412.24200	0.00	0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,443.04200	1,443.04200	0.00000	1,437.14000	1,437.14000	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,468.28800	1,468.28800	0.00000	1,462.28000	1,462.28000	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,493.58300	1,493.58300	0.00000	1,487.46700	1,487.46700	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,518.72700	1,518.72700	0.00000	1,512.50500	1,512.50500	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.69933	94.75602	0.00000	8.75332	94.47967	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.76474	96.46811	0.00000	8.82133	96.18656	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.84028	94.36800	0.00000	8.89970	94.08095	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.93162	96.01320	0.00000	8.99422	95.72034	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.03422	93.85574	0.00000	9.10024	93.55699	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 07/05/2026		Bond Future	0.00	9.15546	94.94401	0.00000	9.22397	94.40015	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.21189	96.65932	0.00000	9.28261	96.10544	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.27212	94.09032	0.00000	9.34520	93.52608	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.33954	95.72942	0.00000	9.41511	95.15457	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.41572	93.09467	0.00000	9.49398	92.50902	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 07/05/2026		GOVI	0.00	1,391.55100	1,391.55100	0.00000	1,385.65000	1,385.65000	0.00	0.00	0.00	0	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,416.08500	1,416.08500	0.00000	1,410.07900	1,410.07900	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,440.85900	1,440.85900	0.00000	1,434.74600	1,434.74600	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,465.68100	1,465.68100	0.00000	1,459.45900	1,459.45900	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,490.35600	1,490.35600	0.00000	1,484.02500	1,484.02500	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 07/05/2026		Bond Future	0.00	147.38567	147.38567	0.00000	147.44224	147.44224	0.00	0.00	8,106,211.85	55	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	150.04872	150.04872	0.00000	150.10593	150.10593	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	151.20296	151.20296	0.00000	151.26003	151.26003	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.84112	153.84112	0.00000	153.89805	153.89805	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.96367	154.96367	0.00000	155.01966	155.01966	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

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 07/05/2026	Bond Future	0.00	116.19892	116.19892	0.00000	116.46292	116.46292		1.46	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.88589	115.88589	0.00000	116.15418	116.15418		1.45	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.91721	117.91721	0.00000	118.18947	118.18947		1.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.52263	117.52263	0.00000	117.79810	117.79810		1.38	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.52317	119.52317	0.00000	119.80221	119.80221		1.30	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 07/05/2026	Bond Future	0.00	146.05922	146.05922	0.00000	146.72852	146.72852		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	148.69835	148.69835	0.00000	149.37935	149.37935		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.72700	149.72700	0.00000	150.41890	150.41890		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	152.33956	152.33956	0.00000	153.04238	153.04238		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.33172	153.33172	0.00000	154.04464	154.04464		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 07/05/2026	Bond Future	0.00	164.67173	164.67173	0.00000	165.51978	165.51978		0.00	0.00	0.00	0	4,928.00
I2038	On 06/08/2026	Bond Future	0.00	165.45677	165.45677	0.00000	166.31950	166.31950		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	168.35740	168.35740	0.00000	169.23423	169.23423		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	169.06910	169.06910	0.00000	169.95931	169.95931		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	171.94910	171.94910	0.00000	172.85287	172.85287		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 07/05/2026	Bond Future	0.00	128.23260	128.23260	0.00000	128.69029	128.69029		3.70	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.70751	127.70751	0.00000	128.17300	128.17300		3.86	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	129.94613	129.94613	0.00000	130.41901	130.41901		3.92	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.32487	129.32487	0.00000	129.80434	129.80434		4.03	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.52611	131.52611	0.00000	132.01235	132.01235		4.03	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 07/05/2026	Bond Future	0.00	147.15903	147.15903	0.00000	149.74399	149.74399		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	149.81814	149.81814	0.00000	152.44915	152.44915		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	150.12452	150.12452	0.00000	152.80057	152.80057		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	152.74324	152.74324	0.00000	155.46478	155.46478		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	152.98958	152.98958	0.00000	155.75521	155.75521		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 07/05/2026	Bond Future	0.00	152.79242	152.79242	0.00000	154.66098	154.66098		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	153.11317	153.11317	0.00000	155.01494	155.01494		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	155.79731	155.79731	0.00000	157.73168	157.73168		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	156.03594	156.03594	0.00000	158.00237	158.00237		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	158.69382	158.69382	0.00000	160.69217	160.69217		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 07/05/2026	Bond Future	0.00	140.33698	140.33698	0.00000	140.34878	140.34878		5.60	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	140.03069	140.03069	0.00000	140.04201	140.04201		5.87	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	142.48523	142.48523	0.00000	142.49592	142.49592		6.02	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	142.08296	142.08296	0.00000	142.09204	142.09204		6.24	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	144.50173	144.50173	0.00000	144.50959	144.50959		6.30	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 07/05/2026	Index Future	0.00	454.22500	454.22500	0.00000	457.19900	457.19900		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	462.34400	462.34400	0.00000	465.37100	465.37100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	470.54100	470.54100	0.00000	473.62100	473.62100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	478.75400	478.75400	0.00000	481.88600	481.88600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	486.91800	486.91800	0.00000	490.10300	490.10300		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	Contracts Traded	Open Interest	
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		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
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	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000	0.00	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.84138	103.00691	0.00000	6.88575	102.98180	0.24	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.58242	101.11129	0.00000	6.65839	101.08436	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.54125	102.85976	0.00000	5.78512	102.83176	0.06	0.00	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	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.87064	106.32710	0.00000	6.90938	106.26802	0.74	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.81802	105.31291	0.00000	6.86468	105.25651	0.78	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.75255	106.55217	0.00000	6.81080	106.49087	0.69	0.00	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	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	305.86307	305.86307	0.00000	305.47880	305.47880	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	305.99479	305.99479	0.00000	305.60263	305.60263	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	311.35935	311.35935	0.00000	310.95865	310.95865	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	311.30923	311.30923	0.00000	310.89772	310.89772	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	316.61197	316.61197	0.00000	316.19068	316.19068	0.00	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	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.43180	104.03200	0.00000	7.45937	103.94280	2.15	0.00	68,140,960.00	655	152,932.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	152.29000	0.15229	0.00000	133.85000	0.13385	152.290	2.39	0.25	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,080.62000	1.08062	0.00000	1,017.18000	1.01718	1,080.620	2.97	0.76	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	89.14000	0.08914	0.00000	103.56000	0.10356	89.140	3.20	(0.13)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.46100	101.87684	0.00000	7.49100	101.78579	2.24	0.00	30,563,052.00	300	48,808.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	340.70000	0.34070	0.00000	314.04000	0.31404	340.700	2.46	0.32	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,210.27000	1.21027	0.00000	1,153.86000	1.15386	1,210.270	2.94	0.65	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	240.15000	0.24015	0.00000	260.69000	0.26069	240.150	3.26	(0.20)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.48909	103.63847	0.00000	7.52188	103.54526	2.18	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.53465	101.41532	0.00000	7.57088	101.31967	2.17	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.61742	103.11675	0.00000	7.65778	103.01853	2.04	0.00	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	0.00	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	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	7.86341	102.72649	0.00000	7.90130	102.54887		3.55	0.00	8,731,751.65	85	169,009.00
R2032	On 06/08/2026	Bond Future	0.00	7.90322	104.55730	0.00000	7.94330	104.37627		3.48	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.95029	102.20818	0.00000	7.99282	102.02339		3.54	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.01092	103.96651	0.00000	8.05622	103.77773		3.44	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.08748	101.55562	0.00000	8.13589	101.36269		3.48	0.00	0.00	0	0.00
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 07/05/2026	Bond Future	0.00	7.96969	111.73147	0.00000	8.00752	111.52106		5.35	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.01144	113.72273	0.00000	8.05127	113.50832		5.56	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.05968	110.65019	0.00000	8.10173	110.43135		5.55	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.12011	112.55344	0.00000	8.16464	112.32993		5.74	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.19454	109.40443	0.00000	8.24181	109.17611		5.71	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 07/05/2026	Bond Future	0.00	8.23501	105.69097	0.00000	8.29312	105.32372		4.66	0.00	262,747,751.42	2,486	105,092.00
R2035	On 07/05/2026	Bond Future	8.29 Call	1,218.96000	1.21896	0.00000	1,032.35000	1.03235	1,218.960	5.88	0.56	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	823.13000	0.82313	0.00000	996.83000	0.99683	823.130	5.92	(0.42)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	404.51000	0.40451	0.00000	507.05000	0.50705	404.510	6.44	(0.24)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	3,632.10000	3.63210	0.00000	3,320.92000	3.32092	3,632.100	6.94	0.88	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	50.15000	0.05015	0.00000	67.82000	0.06782	50.150	7.70	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	8,438.22000	8.43822	0.00000	8,075.88000	8.07588	8,438.220	8.52	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	8,550.87000	8.55087	0.00000	8,188.25000	8.18825	8,550.870	8.55	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	8,831.93000	8.83193	0.00000	8,468.69000	8.46869	8,831.930	8.65	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.08000	0.00108	0.00000	1.66000	0.00166	1.080	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.97000	0.00097	0.00000	1.49000	0.00149	0.970	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.72000	0.00072	0.00000	1.12000	0.00112	0.720	8.72	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.05000	0.00005	0.00000	0.08000	0.00008	0.050	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.04000	0.00004	0.00000	0.07000	0.00007	0.040	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.03000	0.00003	0.00000	0.05000	0.00005	0.030	8.72	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.27864	107.57469	0.00000	8.33927	107.20065		4.71	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	162.35000	0.16235	0.00000	125.54000	0.12554	162.350	4.21	0.11	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	525.94000	0.52594	0.00000	435.26000	0.43526	525.940	4.62	0.27	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,507.55000	1.50755	0.00000	1,327.41000	1.32741	1,507.550	5.27	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,314.64000	1.31464	0.00000	1,496.26000	1.49626	1,314.640	5.36	(0.45)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,297.69000	3.29769	0.00000	3,030.52000	3.03052	3,297.690	6.04	0.74	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,684.40000	3.68440	0.00000	3,405.02000	3.40502	3,684.400	6.18	0.77	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	5,411.96000	5.41196	0.00000	5,093.48000	5.09348	5,411.960	6.76	0.87	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	272.52000	0.27252	0.00000	321.30000	0.32130	272.520	6.88	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,883.00000	5.88300	0.00000	5,556.96000	5.55696	5,883.000	6.89	0.89	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	196.27000	0.19627	0.00000	232.65000	0.23265	196.270	7.15	(0.08)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	128.07000	0.12807	0.00000	152.72000	0.15272	128.070	7.52	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	111.38000	0.11138	0.00000	133.06000	0.13306	111.380	7.64	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	109.46000	0.10946	0.00000	130.79000	0.13079	109.460	7.65	(0.05)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	47.57000	0.04757	0.00000	57.65000	0.05765	47.570	8.08	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	36.74000	0.03674	0.00000	44.81000	0.04481	36.740	8.08	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.33043	104.93690	0.00000	8.39375	104.55580		4.91	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	810.51000	0.81051	0.00000	701.88000	0.70188	810.510	4.86	0.31	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	1,554.31000	1.55431	0.00000	1,725.15000	1.72515	1,554.310	5.68	(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,778.32000	3.77832	0.00000	3,516.17000	3.51617	3,778.320	6.19	0.71	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	793.10000	0.79310	0.00000	891.10000	0.89110	793.100	6.45	(0.24)	0.00	0	600.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 05/11/2026	Bond Future	9.30	Put	503.60000	0.50360	0.00000	569.75000	0.56975	503.600	6.90	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	258.43000	0.25843	0.00000	294.63000	0.29463	258.430	7.56	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.39320	106.74263	0.00000	8.45951	106.35417		4.84	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	470.42000	0.47042	0.00000	402.43000	0.40243	470.420	4.45	0.19	4,811,389.61	3,000	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,577.38000	1.57738	0.00000	1,421.42000	1.42142	1,577.380	5.10	0.42	10,687,428.00	3,000	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,311.04000	1.31104	0.00000	1,443.31000	1.44331	1,311.040	5.95	(0.32)	(8,083,740.06)	3,000	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.46239	104.03691	0.00000	8.53186	103.64092		4.99	0.00	0.00	0	0.00
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 07/05/2026	Bond Future	0.00		8.53218	102.12646	0.00000	8.59047	101.72377		5.36	0.00	392,165,606.40	3,840	208,460.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,411.42000	3.41142	0.00000	3,080.58000	3.08058	3,411.420	7.29	0.85	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	6,397.72000	6.39772	0.00000	6,012.62000	6.01262	6,397.720	8.42	0.97	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	7.32000	0.00732	0.00000	10.54000	0.01054	7.320	9.63	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,022.61000	15.02261	0.00000	14,619.97000	14.61997	15,022.610	10.03	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.03	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.58584	99.68669	0.00000	8.64640	99.27661		5.67	0.00	0.00	0	2,559.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,279.37000	9.27937	0.00000	8,895.79000	8.89579	9,279.370	9.40	0.95	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	29.78000	0.02978	0.00000	36.40000	0.03640	29.780	9.84	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	4.53000	0.00453	0.00000	5.78000	0.00578	4.530	9.84	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.63782	101.41037	0.00000	8.70071	100.99260		5.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,047.82000	6.04782	0.00000	5,720.94000	5.72094	6,047.820	8.03	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	303.90000	0.30390	0.00000	343.07000	0.34307	303.900	9.30	(0.08)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	95.28000	0.09528	0.00000	110.13000	0.11013	95.280	9.33	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.69892	98.89834	0.00000	8.76439	98.47251		6.01	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,663.90000	1.66390	0.00000	1,502.31000	1.50231	1,663.900	6.34	0.40	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,364.18000	1.36418	0.00000	1,493.12000	1.49312	1,364.180	7.81	(0.28)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	813.46000	0.81346	0.00000	895.55000	0.89555	813.460	8.55	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.77409	100.55702	0.00000	8.84230	100.12314		5.99	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 07/05/2026	Bond Future	0.00		8.63758	117.64970	0.00000	8.69597	117.17442		5.53	0.00	7,882,529.90	67	4,049.00
R2038	On 06/08/2026	Bond Future	0.00		8.69124	119.74647	0.00000	8.75187	119.26238		5.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.74936	116.33701	0.00000	8.81235	115.84393		5.83	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.81632	118.33804	0.00000	8.88189	117.83543		5.87	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.89270	114.84504	0.00000	8.96101	114.33291		5.90	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 07/05/2026	Bond Future	0.00		8.72737	109.89028	0.00000	8.78567	109.41865		5.85	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.78072	111.84872	0.00000	8.84112	111.36846		5.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.83813	108.80669	0.00000	8.90075	108.31751		6.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.90378	110.67823	0.00000	8.96881	110.17969		6.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.97809	107.56070	0.00000	9.04568	107.05275		6.65	0.00	0.00	0	0.00
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 07/05/2026	Bond Future	0.00		8.76809	104.31734	0.00000	8.83140	103.81290		6.08	0.00	4,902,914.98	47	60,007.00
R2040	On 07/05/2026	Bond Future	8.65	Call	728.21000	0.72821	0.00000	563.44000	0.56344	728.210	6.52	0.38	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	13,923.57000	13.92357	0.00000	13,420.09000	13.42009	13,923.570	11.39	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.39	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.39	0.00	0.00	0	1,460.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 06/08/2026	Bond Future	0.00	8.82306	101.66609	0.00000	8.88859	101.15242		6.46	0.00	84,382,854.70	830	41,162.00
R2040	On 05/11/2026	Bond Future	0.00	8.87606	103.42390	0.00000	8.94383	102.90078		6.58	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	8,274.57000	8.27457	0.00000	7,841.77000	7.84177	8,274.570	9.58	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	256.71000	0.25671	0.00000	294.04000	0.29404	256.710	10.69	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	77.73000	0.07773	0.00000	91.34000	0.09134	77.730	10.69	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	8.93718	100.69599	0.00000	9.00741	100.16307		6.91	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	2,336.36000	2.33636	0.00000	2,109.42000	2.10942	2,336.360	7.47	0.45	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	1,407.74000	1.40774	0.00000	1,552.07000	1.55207	1,407.740	9.18	(0.25)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	851.95000	0.85195	0.00000	944.23000	0.94423	851.950	10.04	(0.16)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.01030	102.38459	0.00000	9.08315	101.84167		6.94	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 07/05/2026	Bond Future	0.00	8.84130	111.98834	0.00000	8.91478	111.32126		6.47	0.00	0.00	0	4,216.00
R2042	On 06/08/2026	Bond Future	0.00	8.89301	113.98419	0.00000	8.96892	113.30500		6.60	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	8.94816	110.85315	0.00000	9.02663	110.16146		7.03	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.01057	112.75985	0.00000	9.09177	112.05540		7.08	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.08048	109.55132	0.00000	9.16459	108.83385		7.44	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 07/05/2026	Bond Future	0.00	8.89116	101.16999	0.00000	8.98490	100.35394		6.92	0.00	910,529.91	9	130,208.00
R2044	On 07/05/2026	Bond Future	10.00 Put	48.76000	0.04876	0.00000	77.39000	0.07739	48.760	11.62	(0.03)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	8.94319	98.58793	0.00000	9.03990	97.75706		7.39	0.00	0.00	0	7,516.00
R2044	On 06/08/2026	Bond Future	9.00 Put	2,036.51000	2.03651	0.00000	2,445.35000	2.44535	2,036.510	8.89	(0.45)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	1,348.34000	1.34834	0.00000	1,645.08000	1.64508	1,348.340	9.61	(0.32)	0.00	0	7,000.00
R2044	On 05/11/2026	Bond Future	0.00	8.99308	100.29263	0.00000	9.09275	99.44677		7.55	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.04999	97.63597	0.00000	9.15287	96.77481		7.96	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.11708	99.27323	0.00000	9.22335	98.39666		8.02	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 07/05/2026	Bond Future	0.00	8.86517	100.60997	0.00000	8.94825	99.82591		7.53	0.00	142,262,497.58	1,414	290,296.00
R2048	On 07/05/2026	Bond Future	8.30 Call	35.50000	0.03550	0.00000	18.06000	0.01806	35.500	6.91	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	746.93000	0.74693	0.00000	526.46000	0.52646	746.930	8.27	0.33	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	8.90892	102.40313	0.00000	8.99442	101.60484		7.72	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	2,061.09000	2.06109	0.00000	2,435.30000	2.43530	2,061.090	9.29	(0.43)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	407.42000	0.40742	0.00000	501.77000	0.50177	407.420	12.12	(0.10)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	8.95705	99.73921	0.00000	9.04505	98.92657		8.25	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.01183	101.45547	0.00000	9.10255	100.62801		8.35	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.06933	98.72415	0.00000	9.16282	97.88192		8.79	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 07/05/2026	Bond Future	0.00	8.76906	130.63910	0.00000	8.84707	129.64846		7.79	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00	8.81007	132.96735	0.00000	8.89031	131.95876		7.99	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10 Call	179.05000	0.17905	0.00000	122.52000	0.12252	179.050	7.02	0.07	317,622.73	530	530.00
R2053	On 06/08/2026	Bond Future	8.60 Call	1,747.49000	1.74749	0.00000	1,413.53000	1.41353	1,747.490	8.31	0.37	1,702,849.62	530	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	1,889.30000	1.88930	0.00000	2,248.78000	2.24878	1,889.300	9.92	(0.32)	(1,513,955.04)	530	530.00
R2053	On 05/11/2026	Bond Future	0.00	8.85350	129.40869	0.00000	8.93606	128.38188		8.54	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	8.90237	131.63456	0.00000	8.98740	130.58908		8.66	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	8.95679	127.98716	0.00000	9.04443	126.92286		9.13	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 07/05/2026	Bond Future	0.00	8.38639	86.54012	0.00000	8.43930	86.22257		5.46	0.00	1,038,481.44	12	45,568.00
R209	On 06/08/2026	Bond Future	0.00	8.43090	88.08245	0.00000	8.48580	87.75903		5.54	0.00	0.00	0	3,553.00
R209	On 05/11/2026	Bond Future	0.00	8.47972	86.45634	0.00000	8.53675	86.12676		5.79	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	Contracts Traded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	8.53706	87.94390	0.00000	8.59639	87.60799		5.77	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	750.39000	0.75039	0.00000	664.82000	0.66482	750.390	5.44	0.27	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	1,312.06000	1.31206	0.00000	1,429.38000	1.42938	1,312.060	6.92	(0.33)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.60354	86.27200	0.00000	8.66534	85.92964		5.95	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,385.98000	1.38598	0.00000	1,264.41000	1.26441	1,385.980	5.95	0.37	15,030,546.00	4,620	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,206.41000	1.20641	0.00000	1,304.89000	1.30489	1,206.410	7.45	(0.27)	(21,831,898.22)	9,240	4,620.00
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 07/05/2026	Bond Future	0.00	260.80323	260.80323	0.00000	261.00694	261.00694		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00	265.51551	265.51551	0.00000	265.72225	265.72225		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.65338	266.65338	0.00000	266.86160	266.86160		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.30542	271.30542	0.00000	271.51517	271.51517		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.35666	272.35666	0.00000	272.56634	272.56634		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 07/05/2026	Bond Future	0.00	7.66687	98.73561	0.00000	7.69933	98.60935		2.98	0.00	24,881,373.72	252	82,150.00
R213	On 06/08/2026	Bond Future	0.00	7.69776	100.49532	0.00000	7.73239	100.36663		2.90	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	7.74170	98.68557	0.00000	7.77883	98.55405		2.94	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	7.80228	100.38409	0.00000	7.84234	100.24954		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	7.87560	98.52261	0.00000	7.91897	98.38486		2.84	0.00	0.00	0	0.00
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 07/05/2026	Bond Future	0.00	8.74576	82.82737	0.00000	8.81364	82.34525		6.76	0.00	0.00	0	39,547.00
R214	On 06/08/2026	Bond Future	0.00	8.79040	84.30361	0.00000	8.86037	83.81269		6.92	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	8.84017	82.46713	0.00000	8.91232	81.96724		7.35	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	8.89735	83.88636	0.00000	8.97187	83.37720		7.42	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	8.95794	82.00079	0.00000	9.03489	81.48235		7.76	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 :											1,037,836,758.17		34,502	1,758,765.00
Grand Total:											1,037,836,758.17		34,502	1,758,765.00