

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2026

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	1,270.40700	1,270.40700	0.00000	1,285.38400	1,285.38400	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,292.74900	1,292.74900	0.00000	1,308.04700	1,308.04700	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,315.59500	1,315.59500	0.00000	1,330.93400	1,330.93400	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,338.66600	1,338.66600	0.00000	1,353.86600	1,353.86600	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,361.49500	1,361.49500	0.00000	1,376.66200	1,376.66200	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,641.77600	1,641.77600	0.00000	1,670.26400	1,670.26400	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,670.64900	1,670.64900	0.00000	1,699.71300	1,699.71300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,700.17400	1,700.17400	0.00000	1,729.45200	1,729.45200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,729.98900	1,729.98900	0.00000	1,759.25100	1,759.25100	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,759.49100	1,759.49100	0.00000	1,788.87300	1,788.87300	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,392.18300	1,392.18300	0.00000	1,416.79000	1,416.79000	0.00	0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,416.66700	1,416.66700	0.00000	1,441.77000	1,441.77000	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,441.70400	1,441.70400	0.00000	1,466.99700	1,466.99700	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,466.98600	1,466.98600	0.00000	1,492.27300	1,492.27300	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,492.00300	1,492.00300	0.00000	1,517.40000	1,517.40000	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	8.99127	93.27383	0.00000	8.71402	94.68073	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.07139	94.95506	0.00000	8.78010	96.39159	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.15814	92.84520	0.00000	8.85634	94.29031	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.25926	94.49303	0.00000	8.94844	95.93440	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.37419	92.33002	0.00000	9.05184	93.77589	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	9.44013	92.71393	0.00000	9.16503	94.86776	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.50626	94.38484	0.00000	9.22175	96.58181	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.57378	91.79289	0.00000	9.28227	94.01165	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.64718	93.42110	0.00000	9.34999	95.64962	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.73102	90.76754	0.00000	9.42648	93.01383	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	1,365.51300	1,365.51300	0.00000	1,390.28500	1,390.28500	0.00	0.00	0.00	0	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,389.52800	1,389.52800	0.00000	1,414.79800	1,414.79800	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,414.08500	1,414.08500	0.00000	1,439.55200	1,439.55200	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,438.88300	1,438.88300	0.00000	1,464.35600	1,464.35600	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,463.42000	1,463.42000	0.00000	1,489.01200	1,489.01200	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	146.96903	146.96903	0.00000	147.18687	147.18687	0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.61808	149.61808	0.00000	149.84646	149.84646	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.79146	150.79146	0.00000	150.99735	150.99735	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.46932	153.46932	0.00000	153.63237	153.63237	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.61914	154.61914	0.00000	154.75168	154.75168	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	115.78885	115.78885	0.00000	116.19595	116.19595		1.39	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.46340	115.46340	0.00000	115.88288	115.88288		1.37	0.00	18,705,070.80	162	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.50818	117.50818	0.00000	117.91443	117.91443		1.32	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.14328	117.14328	0.00000	117.51990	117.51990		1.30	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.16309	119.16309	0.00000	119.52077	119.52077		1.23	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	145.40020	145.40020	0.00000	145.58832	145.58832		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	148.02103	148.02103	0.00000	148.21906	148.21906		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.06417	149.06417	0.00000	149.23955	149.23955		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.71143	151.71143	0.00000	151.84407	151.84407		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.72598	152.72598	0.00000	152.82799	152.82799		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	164.08420	164.08420	0.00000	164.33501	164.33501		0.00	0.00	0.00	0	4,928.00
I2038	On 06/08/2026	Bond Future	0.00	164.85154	164.85154	0.00000	165.11399	165.11399		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	167.77117	167.77117	0.00000	168.00898	168.00898		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	168.52490	168.52490	0.00000	168.71492	168.71492		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	171.43257	171.43257	0.00000	171.58929	171.58929		0.00	0.00	8,571,628.50	50	50.00
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	127.85611	127.85611	0.00000	128.08050	128.08050		3.57	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.31882	127.31882	0.00000	127.55289	127.55289		3.72	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	129.57351	129.57351	0.00000	129.78885	129.78885		3.77	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	128.98641	128.98641	0.00000	129.16513	129.16513		3.88	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.21024	131.21024	0.00000	131.36404	131.36404		3.87	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	146.05251	146.05251	0.00000	147.04504	147.04504		0.00	0.00	21,907,876.50	150	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	148.68501	148.68501	0.00000	149.70206	149.70206		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	148.99818	148.99818	0.00000	150.00659	150.00659		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	151.64385	151.64385	0.00000	152.62395	152.62395		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	151.90467	151.90467	0.00000	152.86828	152.86828		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	151.73904	151.73904	0.00000	152.13253	152.13253		0.00	0.00	22,760,856.00	150	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	152.03421	152.03421	0.00000	152.44146	152.44146		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	154.72664	154.72664	0.00000	155.11436	155.11436		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	154.99480	154.99480	0.00000	155.34132	155.34132		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	157.66889	157.66889	0.00000	157.98765	157.98765		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	139.36280	139.36280	0.00000	139.36476	139.36476		5.27	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	139.03275	139.03275	0.00000	139.04103	139.04103		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	141.49501	141.49501	0.00000	141.47848	141.47848		5.64	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	141.11981	141.11981	0.00000	141.05890	141.05890		5.83	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	143.55326	143.55326	0.00000	143.46065	143.46065		5.89	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	452.12500	452.12500	0.00000	453.16100	453.16100		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	460.18600	460.18600	0.00000	461.26100	461.26100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	468.42700	468.42700	0.00000	469.44000	469.44000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	476.74700	476.74700	0.00000	477.63500	477.63500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	484.98200	484.98200	0.00000	485.78200	485.78200		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	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	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	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 07/05/2026		Bond Future	0.00	7.00818	102.91255	0.00000	6.85491	102.99925	0.23	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.87847	101.00644	0.00000	6.60516	101.10323	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.31047	102.77151	0.00000	5.61092	102.85176	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	0.00
R188	On 07/05/2026		Bond Future	0.00	7.01530	106.10669	0.00000	6.88204	106.30971	0.71	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.99522	105.09895	0.00000	6.83165	105.29643	0.75	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.95378	106.34061	0.00000	6.76919	106.53466	0.67	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	0.00
R202	On 07/05/2026		Bond Future	0.00	304.83456	304.83456	0.00000	304.83837	304.83837	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	304.93445	304.93445	0.00000	304.95173	304.95173	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	310.33503	310.33503	0.00000	310.29860	310.29860	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	310.36331	310.36331	0.00000	310.23040	310.23040	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	315.71802	315.71802	0.00000	315.51576	315.51576	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	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.76245	102.96841	0.00000	7.45777	103.94797	2.15	0.00	56,632,625.50	550	152,032.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	4.15000	0.00415	0.00000	130.16000	0.13016	4.150	1.91	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	327.25000	0.32725	0.00000	1,014.42000	1.01442	327.250	2.39	0.44	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	239.71000	0.23971	0.00000	97.97000	0.09797	239.710	2.64	(0.32)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.82136	100.78972	0.00000	7.48916	101.79137	2.23	0.00	547,288,179.60	5,430	31,529.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	44.31000	0.04431	0.00000	312.05000	0.31205	44.310	1.97	0.08	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	485.28000	0.48528	0.00000	1,152.70000	1.15270	485.280	2.45	0.42	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	426.61000	0.42661	0.00000	255.51000	0.25551	426.610	2.81	(0.34)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.87398	102.55095	0.00000	7.51960	103.55173	2.19	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.94398	100.34112	0.00000	7.56797	101.32735	2.19	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.05979	102.04675	0.00000	7.65404	103.02763	2.07	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	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	8.19388	101.19009	0.00000	7.88884	102.60724		3.55	0.00	41,184,366.63	407	166,328.00
R2032	On 06/08/2026	Bond Future	0.00	8.25340	102.98902	0.00000	7.93007	104.43598		3.45	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.31638	100.63105	0.00000	7.97864	102.08496		3.52	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.39148	102.39405	0.00000	8.04092	103.84144		3.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.48649	99.97897	0.00000	8.11929	101.42880		3.46	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	8.29405	109.94378	0.00000	7.99503	111.59047		5.29	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.35354	111.89830	0.00000	8.03807	113.57932		5.49	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.41584	108.81406	0.00000	8.08766	110.50452		5.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.48881	110.72016	0.00000	8.14956	112.40556		5.68	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.57912	107.56434	0.00000	8.22559	109.25438		5.63	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	8.52672	103.86426	0.00000	8.24994	105.59645		4.62	0.00	27,524,028.90	265	104,742.00
R2035	On 07/05/2026	Bond Future	8.29 Call	276.52000	0.27652	0.00000	1,158.80000	1.15880	276.520	4.71	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,666.19000	1.66619	0.00000	855.71000	0.85571	1,666.190	4.76	(0.74)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	835.32000	0.83532	0.00000	420.47000	0.42047	835.320	5.31	(0.47)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,000.44000	2.00044	0.00000	3,544.56000	3.54456	2,000.440	5.86	0.75	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	95.48000	0.09548	0.00000	51.49000	0.05149	95.480	6.73	(0.07)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,619.30000	6.61930	0.00000	8,343.85000	8.34385	6,619.300	7.56	0.98	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,731.33000	6.73133	0.00000	8,456.48000	8.45648	6,731.330	7.60	0.98	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,011.03000	7.01103	0.00000	8,737.50000	8.73750	7,011.030	7.69	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	3.59000	0.00359	0.00000	1.08000	0.00108	3.590	8.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	3.37000	0.00337	0.00000	0.96000	0.00096	3.370	8.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	2.86000	0.00286	0.00000	0.72000	0.00072	2.860	8.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.25000	0.00025	0.00000	0.05000	0.00005	0.250	8.69	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.22000	0.00022	0.00000	0.04000	0.00004	0.220	8.69	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.16000	0.00016	0.00000	0.03000	0.00003	0.160	8.69	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.58362	105.71077	0.00000	8.29420	107.47853		4.63	0.00	5,919,803.12	56	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	22.95000	0.02295	0.00000	149.90000	0.14990	22.950	3.92	0.02	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	115.91000	0.11591	0.00000	497.10000	0.49710	115.910	4.14	0.09	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	591.86000	0.59186	0.00000	1,453.83000	1.45383	591.860	4.71	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,194.02000	2.19402	0.00000	1,353.86000	1.35386	2,194.020	4.80	(0.67)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,910.13000	1.91013	0.00000	3,222.28000	3.22228	1,910.130	5.51	0.59	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,233.72000	2.23372	0.00000	3,606.18000	3.60618	2,233.720	5.66	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,772.83000	3.77283	0.00000	5,325.24000	5.32524	3,772.830	6.27	0.78	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	469.37000	0.46937	0.00000	280.59000	0.28059	469.370	6.42	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,212.74000	4.21274	0.00000	5,794.76000	5.79476	4,212.740	6.44	0.81	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	337.76000	0.33776	0.00000	201.93000	0.20193	337.760	6.71	(0.14)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	218.21000	0.21821	0.00000	131.58000	0.13158	218.210	7.08	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	189.12000	0.18912	0.00000	114.39000	0.11439	189.120	7.20	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	185.83000	0.18583	0.00000	112.40000	0.11240	185.830	7.22	(0.08)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	91.57000	0.09157	0.00000	48.75000	0.04875	91.570	7.85	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	78.92000	0.07892	0.00000	37.65000	0.03765	78.920	7.99	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.64533	103.05940	0.00000	8.34662	104.83928		4.84	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	272.65000	0.27265	0.00000	777.86000	0.77786	272.650	4.41	0.15	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,328.68000	2.32868	0.00000	1,592.05000	1.59205	2,328.680	5.21	(0.58)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,410.45000	2.41045	0.00000	3,705.54000	3.70554	2,410.450	5.75	0.58	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,197.87000	1.19787	0.00000	812.96000	0.81296	1,197.870	6.01	(0.34)	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	772.16000	0.77216	0.00000	516.22000	0.51622	772.160	6.52	(0.23)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	392.75000	0.39275	0.00000	264.71000	0.26471	392.750	7.19	(0.13)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.71670	104.86521	0.00000	8.41007	106.64363		4.79	0.00	0.00	0	0.00	
R2035	On 04/02/2027	Bond Future	7.70	Call	134.64000	0.13464	0.00000	450.03000	0.45003	134.640	4.02	0.08	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	671.00000	0.67100	0.00000	1,532.78000	1.53278	671.000	4.40	0.26	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	1,742.57000	1.74257	0.00000	1,339.79000	1.33979	1,742.570	5.26	(0.43)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00		8.79648	102.15040	0.00000	8.47996	103.93657		4.94	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		8.81788	100.17327	0.00000	8.54697	102.02408		5.30	0.00	165,085,548.96	1,648	210,249.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	1,798.67000	1.79867	0.00000	3,318.70000	3.31870	1,798.670	6.61	0.68	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	4,515.30000	4.51530	0.00000	6,296.66000	6.29666	4,515.300	7.83	0.92	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	17.17000	0.01717	0.00000	7.38000	0.00738	17.170	9.05	(0.01)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	13,069.6900	13.06969	0.00000	14,920.23000	14.92023	13,069.690	10.00	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		10.00	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.88324	97.69433	0.00000	8.60118	99.58260		5.61	0.00	0.00	0	230.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	7,374.62000	7.37462	0.00000	9,178.85000	9.17885	7,374.620	8.85	0.91	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	63.81000	0.06381	0.00000	30.45000	0.03045	63.810	9.77	(0.03)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	10.96000	0.01096	0.00000	4.62000	0.00462	10.960	9.77	(0.01)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.94352	99.40137	0.00000	8.65370	101.30466		5.68	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	4,255.52000	4.25552	0.00000	5,959.56000	5.95956	4,255.520	7.06	0.73	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	365.21000	0.36521	0.00000	310.36000	0.31036	365.210	8.40	(0.11)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	168.88000	0.16888	0.00000	97.45000	0.09745	168.880	9.26	(0.05)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		9.01168	96.88582	0.00000	8.71538	98.79105		5.93	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	714.90000	0.71490	0.00000	1,617.81000	1.61781	714.900	5.47	0.24	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,705.38000	1.70538	0.00000	1,391.15000	1.39115	1,705.380	6.90	(0.37)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,000.98000	1.00098	0.00000	829.58000	0.82958	1,000.980	7.74	(0.23)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.09587	98.53217	0.00000	8.79115	100.44826		5.91	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		8.92315	115.35070	0.00000	8.64720	117.57121		5.46	0.00	0.00	0	4,049.00	
R2038	On 06/08/2026	Bond Future	0.00		8.98829	117.40134	0.00000	8.70121	119.66667		5.58	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		9.05491	113.97226	0.00000	8.75967	116.25610		5.76	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		9.12897	115.96863	0.00000	8.82700	118.25596		5.80	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.21436	112.46101	0.00000	8.90374	114.76206		5.83	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		9.02282	107.52951	0.00000	8.73698	109.81234		5.77	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		9.08736	109.44109	0.00000	8.79066	111.76947		5.87	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		9.15316	106.37686	0.00000	8.84839	108.72633		6.23	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.22587	108.24028	0.00000	8.91438	110.59675		6.26	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.30904	105.10528	0.00000	8.98904	107.47818		6.56	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		9.06334	101.99468	0.00000	8.79306	104.11796		5.99	0.00	62,726,728.20	615	59,392.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	103.65000	0.10365	0.00000	647.83000	0.64783	103.650	5.74	0.09	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	11,605.4200	11.60542	0.00000	13,724.28000	13.72428	11,605.420	11.22	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.02000	0.00002	0.00000	0.00000	0.00000	0.020	11.34	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		11.34	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	9.12920	99.29747	0.00000	8.84888	101.46325			6.38	0.00	830,921,228.96	8,368	41,222.00
R2040	On 05/11/2026	Bond Future	0.00	9.18997	101.03251	0.00000	8.90270	103.21781			6.49	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	6,075.86000	6.07586	0.00000	8,097.35000	8.09735	6,075.860	8.51	0.79	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67 Put	345.49000	0.34549	0.00000	267.62000	0.26762	345.490	9.97	(0.09)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27 Put	141.79000	0.14179	0.00000	81.43000	0.08143	141.790	10.60	(0.04)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00	9.25778	98.29506	0.00000	8.96471	100.48662			6.81	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	1,059.71000	1.05971	0.00000	2,239.50000	2.23950	1,059.710	6.41	0.29	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67 Put	1,760.39000	1.76039	0.00000	1,457.22000	1.45722	1,760.390	8.15	(0.33)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17 Put	1,042.25000	1.04225	0.00000	882.32000	0.88232	1,042.250	9.09	(0.21)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00	9.33929	99.96513	0.00000	9.03876	102.17200			6.84	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00	9.12607	109.43575	0.00000	8.86113	111.80773			6.35	0.00	6,894,452.25	63	4,279.00
R2042	On 06/08/2026	Bond Future	0.00	9.18773	111.38130	0.00000	8.91348	113.80043			6.48	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	9.25026	108.22497	0.00000	8.96927	110.66644			6.90	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.31880	110.12076	0.00000	9.03235	112.57024			6.94	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.39644	106.89166	0.00000	9.10297	109.35879			7.31	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	9.15526	98.89657	0.00000	8.89568	101.13041			6.76	0.00	189,881,414.40	1,920	132,048.00
R2044	On 07/05/2026	Bond Future	10.00 Put	70.13000	0.07013	0.00000	47.48000	0.04748	70.130	10.04	(0.04)	0.00	0	15,000.00	
R2044	On 06/08/2026	Bond Future	0.00	9.21616	96.26957	0.00000	8.94785	98.54765			7.22	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00 Put	2,871.59000	2.87159	0.00000	2,047.55000	2.04755	2,871.590	7.22	(0.65)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25 Put	1,838.29000	1.83829	0.00000	1,354.23000	1.35423	1,838.290	7.96	(0.47)	0.00	0	7,000.00	
R2044	On 05/11/2026	Bond Future	0.00	9.27213	97.95171	0.00000	8.99786	100.25181			7.36	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.33406	95.28551	0.00000	9.05488	97.59478			7.76	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.40762	96.90441	0.00000	9.12209	99.23164			7.82	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	9.13411	98.10711	0.00000	8.86978	100.56620			7.33	0.00	196,214.22	2	290,298.00
R2048	On 07/05/2026	Bond Future	8.30 Call	0.78000	0.00078	0.00000	32.59000	0.03259	0.780	6.27	0.00	0.00	0	1,620.00	
R2048	On 07/05/2026	Bond Future	8.70 Call	113.23000	0.11323	0.00000	722.67000	0.72267	113.230	7.18	0.09	0.00	0	1,620.00	
R2048	On 06/08/2026	Bond Future	0.00	9.18617	99.85127	0.00000	8.91366	102.35861			7.51	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	2,920.88000	2.92088	0.00000	2,072.56000	2.07256	2,920.880	7.51	(0.63)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	10.00 Put	497.59000	0.49759	0.00000	407.31000	0.40731	497.590	10.55	(0.14)	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00	9.24033	97.16075	0.00000	8.96190	99.69414			8.01	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.30018	98.86327	0.00000	9.01679	101.40994			8.10	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.36383	96.10953	0.00000	9.07440	98.67818			8.54	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	9.02783	127.40126	0.00000	8.77367	130.58020			7.56	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00	9.07671	129.66615	0.00000	8.81480	132.90753			7.75	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10 Call	30.45000	0.03045	0.00000	172.48000	0.17248	30.450	6.69	0.02	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	8.60 Call	571.88000	0.57188	0.00000	1,717.02000	1.71702	571.880	7.33	0.18	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10 Put	2,828.40000	2.82840	0.00000	1,898.77000	1.89877	2,828.400	8.87	(0.47)	0.00	0	530.00	
R2053	On 05/11/2026	Bond Future	0.00	9.12581	126.07339	0.00000	8.85834	129.34811			8.28	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.17927	128.28190	0.00000	8.90732	131.57330			8.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.23958	124.60586	0.00000	8.96185	127.92530			8.84	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	8.67712	84.81362	0.00000	8.40123	86.45090			5.39	0.00	0.00	0	45,568.00
R209	On 06/08/2026	Bond Future	0.00	8.73307	86.32140	0.00000	8.44628	87.99168			5.46	0.00	128,273,600.40	1,486	770.00
R209	On 05/11/2026	Bond Future	0.00	8.79041	84.68012	0.00000	8.49564	86.36417			5.71	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	8.85487	86.16379	0.00000	8.55355	87.85037		5.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	293.47000	0.29347	0.00000	722.92000	0.72292	293.470	5.06	0.14	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	1,841.53000	1.84153	0.00000	1,339.97000	1.33997	1,841.530	6.46	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.93039	84.48073	0.00000	8.62062	86.17721		5.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	701.91000	0.70191	0.00000	1,348.42000	1.34842	701.910	5.55	0.24	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,634.29000	1.63429	0.00000	1,229.63000	1.22963	1,634.290	7.06	(0.36)	0.00	0	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	260.66289	260.66289	0.00000	260.82183	260.82183		0.00	0.00	11,208,504.27	43	1,191.00
R210	On 06/08/2026	Bond Future	0.00	265.36113	265.36113	0.00000	265.53469	265.53469		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.54371	266.54371	0.00000	266.67324	266.67324		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.27684	271.27684	0.00000	271.32636	271.32636		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.38713	272.38713	0.00000	272.37847	272.37847		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	8.00429	97.43273	0.00000	7.69255	98.63570		2.98	0.00	808,204,495.35	8,295	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.05846	99.16491	0.00000	7.72509	100.39374		2.89	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.12171	97.34964	0.00000	7.77082	98.58241		2.93	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.20078	99.05570	0.00000	7.83345	100.27938		2.84	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.29732	97.19316	0.00000	7.90902	98.41644		2.85	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	9.03023	80.83319	0.00000	8.75547	82.75816		6.66	0.00	47,529,915.72	588	38,959.00
R214	On 06/08/2026	Bond Future	0.00	9.08410	82.27029	0.00000	8.80040	84.23319		6.81	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.14063	80.41318	0.00000	8.85044	82.39571		7.22	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.20354	81.82226	0.00000	8.90792	83.81387		7.29	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.27105	79.91955	0.00000	8.96879	81.92741		7.64	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,001,416,538.28	30,248	1,739,261.00	
Grand Total:											3,001,416,538.28	30,248	1,739,261.00	