

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2026

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	1,271.18500	1,271.18500	0.00000	1,273.32900	1,273.32900	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,293.54800	1,293.54800	0.00000	1,295.72800	1,295.72800	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,316.41600	1,316.41600	0.00000	1,318.63300	1,318.63300	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,339.51400	1,339.51400	0.00000	1,341.76700	1,341.76700	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,362.37500	1,362.37500	0.00000	1,364.66300	1,364.66300	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,646.00300	1,646.00300	0.00000	1,649.22000	1,649.22000	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,674.96000	1,674.96000	0.00000	1,678.23100	1,678.23100	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,704.57100	1,704.57100	0.00000	1,707.89800	1,707.89800	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,734.47800	1,734.47800	0.00000	1,737.86100	1,737.86100	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,764.08000	1,764.08000	0.00000	1,767.51600	1,767.51600	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,396.56600	1,396.56600	0.00000	1,399.35900	1,399.35900	0.00	0.00	55,862,640.00	4	74.00
ALBI	On 06/08/2026		Index Future	0.00	1,421.13500	1,421.13500	0.00000	1,423.97600	1,423.97600	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,446.25900	1,446.25900	0.00000	1,449.14800	1,449.14800	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,471.63400	1,471.63400	0.00000	1,474.57100	1,474.57100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,496.75000	1,496.75000	0.00000	1,499.73400	1,499.73400	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	8.94050	93.52947	0.00000	8.91736	93.64628	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.01808	95.21588	0.00000	8.99391	95.33444	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.10214	93.11122	0.00000	9.07688	93.23153	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.20021	94.76471	0.00000	9.17379	94.88659	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.31177	92.60780	0.00000	9.28417	92.73096	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	9.40574	92.97921	0.00000	9.37733	93.19921	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.47068	94.65546	0.00000	9.44140	94.87903	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.53695	92.06895	0.00000	9.50676	92.29615	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.60900	93.70303	0.00000	9.57789	93.93369	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.69134	91.05571	0.00000	9.65928	91.28951	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	1,370.15700	1,370.15700	0.00000	1,372.80900	1,372.80900	0.00	0.00	109,612,560.00	8	594.00
GOVI	On 06/08/2026		GOVI	0.00	1,394.26100	1,394.26100	0.00000	1,396.95800	1,396.95800	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,418.90900	1,418.90900	0.00000	1,421.65300	1,421.65300	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,443.80500	1,443.80500	0.00000	1,446.59400	1,446.59400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,468.44600	1,468.44600	0.00000	1,471.27900	1,471.27900	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	146.39305	146.39305	0.00000	146.40363	146.40363	0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.03259	149.03259	0.00000	149.04282	149.04282	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.19616	150.19616	0.00000	150.20592	150.20592	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.86491	152.86491	0.00000	152.87398	152.87398	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.00439	154.00439	0.00000	154.01209	154.01209	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	114.82168	114.82168	0.00000	114.90321	114.90321		1.39	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.47897	114.47897	0.00000	114.56142	114.56142		1.37	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	116.50700	116.50700	0.00000	116.59053	116.59053		1.32	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.12274	116.12274	0.00000	116.20677	116.20677		1.30	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.12669	118.12669	0.00000	118.21110	118.21110		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	143.21804	143.21804	0.00000	143.40891	143.40891		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	145.80035	145.80035	0.00000	145.99416	145.99416		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	146.80470	146.80470	0.00000	147.00132	147.00132		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.41330	149.41330	0.00000	149.61254	149.61254		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	150.38826	150.38826	0.00000	150.58943	150.58943		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	159.26019	159.26019	0.00000	160.23213	160.23213		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	159.94093	159.94093	0.00000	160.92968	160.92968		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	162.77462	162.77462	0.00000	163.78020	163.78020		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	163.43867	163.43867	0.00000	164.46104	164.46104		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	166.26097	166.26097	0.00000	167.29943	167.29943		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	123.27559	123.27559	0.00000	123.56479	123.56479		3.57	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	122.65585	122.65585	0.00000	122.94969	122.94969		3.72	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	124.82873	124.82873	0.00000	125.12720	125.12720		3.77	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	124.15553	124.15553	0.00000	124.45827	124.45827		3.88	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	126.29768	126.29768	0.00000	126.60455	126.60455		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	139.64127	139.64127	0.00000	140.79418	140.79418		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	142.15916	142.15916	0.00000	143.33239	143.33239		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	142.35687	142.35687	0.00000	143.55030	143.55030		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	144.88595	144.88595	0.00000	146.09962	146.09962		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	145.02871	145.02871	0.00000	146.26182	146.26182		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	144.03220	144.03220	0.00000	143.30907	143.30907		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	144.18896	144.18896	0.00000	143.45229	143.45229		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	146.74364	146.74364	0.00000	145.99309	145.99309		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	146.86904	146.86904	0.00000	146.10430	146.10430		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	149.40497	149.40497	0.00000	148.62562	148.62562		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	131.27551	131.27551	0.00000	131.72534	131.72534		5.27	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	130.80007	130.80007	0.00000	131.25731	131.25731		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.11722	133.11722	0.00000	133.58210	133.58210		5.64	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	132.59130	132.59130	0.00000	133.06325	133.06325		5.83	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	134.87919	134.87919	0.00000	135.35837	135.35837		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	439.51300	439.51300	0.00000	440.41000	440.41000		0.00	0.00	8,790,260.00	2	253.00
IGOV	On 06/08/2026	Index Future	0.00	447.35200	447.35200	0.00000	448.26500	448.26500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	455.36600	455.36600	0.00000	456.29400	456.29400		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	463.45900	463.45900	0.00000	464.40300	464.40300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	471.47000	471.47000	0.00000	472.42900	472.42900		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	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	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 07/05/2026		Bond Future	0.00	7.08425	102.86957	0.00000	6.96975	102.93428	0.23		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.00596	100.96136	0.00000	6.81254	101.02977	0.19		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.70554	102.72624	0.00000	6.10130	102.79549	0.06		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	7.15915	105.88810	0.00000	6.98194	106.15747	0.71		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.16740	104.89160	0.00000	6.95500	105.14746	0.75		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.16605	106.11807	0.00000	6.90383	106.39307	0.67		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	297.90442	297.90442	0.00000	298.90715	298.90715	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	297.88093	297.88093	0.00000	298.90073	298.90073	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	303.15865	303.15865	0.00000	304.19530	304.19530	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	303.05882	303.05882	0.00000	304.11156	304.11156	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	308.29178	308.29178	0.00000	309.36004	309.36004	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	7.76451	102.96182	0.00000	7.71385	103.12388	2.15		0.00	633,215,193.00	6,150	151,442.00
R2030	On 07/05/2026		Bond Future	7.21 Call	2.96000	0.00296	0.00000	5.67000	0.00567	2.960	1.91	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	307.94000	0.30794	0.00000	386.50000	0.38650	307.940	2.39	0.43	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	225.26000	0.22526	0.00000	180.72000	0.18072	225.260	2.64	(0.32)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.82340	100.78360	0.00000	7.76853	100.94820		2.23	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	40.85000	0.04085	0.00000	55.17000	0.05517	40.850	1.97	0.07	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	472.43000	0.47243	0.00000	546.63000	0.54663	472.430	2.45	0.42	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	417.61000	0.41761	0.00000	365.91000	0.36591	417.610	2.81	(0.34)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.87598	102.54533	0.00000	7.81650	102.71244		2.19	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.94580	100.33637	0.00000	7.88085	100.50586		2.19	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.06118	102.04341	0.00000	7.98989	102.21488		2.07	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	8.16460	101.32505	0.00000	8.12519	101.50706		3.55	0.00	30,397,515.00	300	166,328.00
R2032	On 06/08/2026	Bond Future	0.00	8.22233	103.12695	0.00000	8.18076	103.31186		3.45	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.28337	100.77201	0.00000	8.23949	100.95977		3.52	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.35622	102.53847	0.00000	8.30982	102.72891		3.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.44860	100.12738	0.00000	8.39949	100.32014		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	8.26484	110.10326	0.00000	8.21522	110.37484		5.29	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.32268	112.06129	0.00000	8.27056	112.33728		5.49	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.38323	108.98055	0.00000	8.32844	109.26101		5.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.45418	110.89068	0.00000	8.39652	111.17537		5.68	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.54216	107.73946	0.00000	8.48143	108.02800		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	8.48265	104.13754	0.00000	8.45362	104.31808		4.62	0.00	101,013,413.80	970	104,953.00
R2035	On 07/05/2026	Bond Future	8.29 Call	319.15000	0.31915	0.00000	376.88000	0.37688	319.150	4.71	0.27	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,440.24000	1.44024	0.00000	1,322.04000	1.32204	1,440.240	4.76	(0.71)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	676.61000	0.67661	0.00000	611.01000	0.61101	676.610	5.31	(0.42)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,178.51000	2.17851	0.00000	2,328.55000	2.32855	2,178.510	5.86	0.79	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	63.46000	0.06346	0.00000	56.79000	0.05679	63.460	6.73	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,884.18000	6.88418	0.00000	7,063.62000	7.06362	6,884.180	7.56	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,996.72000	6.99672	0.00000	7,176.24000	7.17624	6,996.720	7.60	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,277.56000	7.27756	0.00000	7,457.27000	7.45727	7,277.560	7.69	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.79000	0.00179	0.00000	1.66000	0.00166	1.790	8.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.67000	0.00167	0.00000	1.54000	0.00154	1.670	8.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	1.40000	0.00140	0.00000	1.29000	0.00129	1.400	8.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.10000	0.00010	0.00000	0.09000	0.00009	0.100	8.69	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.09000	0.00009	0.00000	0.08000	0.00008	0.090	8.69	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.06000	0.00006	0.00000	0.06000	0.00006	0.060	8.69	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.53755	105.98953	0.00000	8.50733	106.17293		4.63	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	27.36000	0.02736	0.00000	33.42000	0.03342	27.360	3.92	0.03	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	134.64000	0.13464	0.00000	156.35000	0.15635	134.640	4.14	0.10	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	659.36000	0.65936	0.00000	724.52000	0.72452	659.360	4.71	0.32	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,991.91000	1.99191	0.00000	1,880.92000	1.88092	1,991.910	4.80	(0.64)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,053.96000	2.05396	0.00000	2,173.58000	2.17358	2,053.960	5.51	0.62	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,390.44000	2.39044	0.00000	2,518.04000	2.51804	2,390.440	5.66	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,974.29000	3.97429	0.00000	4,126.97000	4.12697	3,974.290	6.27	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	400.20000	0.40020	0.00000	373.60000	0.37360	400.200	6.42	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,423.29000	4.42329	0.00000	4,580.56000	4.58056	4,423.290	6.44	0.83	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	284.50000	0.28450	0.00000	265.43000	0.26543	284.500	6.71	(0.12)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	180.93000	0.18093	0.00000	168.78000	0.16878	180.930	7.08	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	156.02000	0.15602	0.00000	145.56000	0.14556	156.020	7.20	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	153.22000	0.15322	0.00000	142.95000	0.14295	153.220	7.22	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	73.72000	0.07372	0.00000	68.91000	0.06891	73.720	7.85	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	63.23000	0.06323	0.00000	59.14000	0.05914	63.230	7.99	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.59718	103.34361	0.00000	8.56572	103.52986		4.84	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	306.98000	0.30698	0.00000	340.01000	0.34001	306.980	4.41	0.16	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,148.17000	2.14817	0.00000	2,049.00000	2.04900	2,148.170	5.21	(0.56)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,560.35000	2.56035	0.00000	2,678.67000	2.67867	2,560.350	5.75	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,084.17000	1.08417	0.00000	1,029.09000	1.02909	1,084.170	6.01	(0.32)	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	691.13000	0.69113	0.00000	655.00000	0.65500	691.130	6.52	(0.22)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	345.82000	0.34582	0.00000	327.29000	0.32729	345.820	7.19	(0.12)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.66619	105.15542	0.00000	8.63341	105.34434		4.79	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	153.32000	0.15332	0.00000	170.99000	0.17099	153.320	4.02	0.08	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	737.62000	0.73762	0.00000	793.65000	0.79365	737.620	4.40	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,604.69000	1.60469	0.00000	1,531.49000	1.53149	1,604.690	5.26	(0.41)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.74342	102.44702	0.00000	8.70931	102.63830		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		8.77853	100.43924	0.00000	8.74987	100.63356		5.30	0.00	216,647,440.68	2,157	209,477.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,945.46000	1.94546	0.00000	2,095.17000	2.09517	1,945.460	6.61	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,744.92000	4.74492	0.00000	4,931.21000	4.93121	4,744.920	7.83	0.94	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	10.06000	0.01006	0.00000	9.20000	0.00920	10.060	9.05	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,335.46000	13.33546	0.00000	13,529.77000	13.52977	13,335.460	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		8.84227	97.96562	0.00000	8.81256	98.16298		5.61	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,609.44000	7.60944	0.00000	7,794.63000	7.79463	7,609.440	8.85	0.92	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	51.40000	0.05140	0.00000	48.21000	0.04821	51.400	9.77	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	8.21000	0.00821	0.00000	7.65000	0.00765	8.210	9.77	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.90093	99.67800	0.00000	8.87016	99.87851		5.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,440.28000	4.44028	0.00000	4,594.80000	4.59480	4,440.280	7.06	0.75	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	324.02000	0.32402	0.00000	307.16000	0.30716	324.020	8.40	(0.10)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	147.40000	0.14740	0.00000	139.80000	0.13980	147.400	9.26	(0.05)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.96727	97.16826	0.00000	8.93539	97.37168		5.93	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	773.94000	0.77394	0.00000	830.76000	0.83076	773.940	5.47	0.26	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,584.86000	1.58486	0.00000	1,517.56000	1.51756	1,584.860	6.90	(0.35)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	921.57000	0.92157	0.00000	881.31000	0.88131	921.570	7.74	(0.22)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.04945	98.82086	0.00000	9.01643	99.02691		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		8.87849	115.70604	0.00000	8.83971	116.01585		5.46	0.00	0.00	0	4,385.00
R2038	On 06/08/2026	Bond Future	0.00		8.94184	117.76367	0.00000	8.90163	118.07863		5.58	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.00660	114.34165	0.00000	8.96493	114.66160		5.76	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.07862	116.34560	0.00000	9.03540	116.67059		5.80	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.16175	112.84619	0.00000	9.11696	113.17558		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		8.97314	107.92140	0.00000	8.94461	108.14737		5.77	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.03580	109.84063	0.00000	9.00630	110.07019		5.87	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.09966	106.78407	0.00000	9.06915	107.01728		6.23	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.17026	108.65564	0.00000	9.13871	108.89232		6.26	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.25112	105.52929	0.00000	9.21851	105.76907		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		9.00872	102.41868	0.00000	8.98013	102.64163		5.99	0.00	0.00	0	59,392.00
R2040	On 07/05/2026	Bond Future	8.65	Call	129.70000	0.12970	0.00000	162.05000	0.16205	129.700	5.74	0.12	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	12,026.22000	12.02622	0.00000	12,248.96000	12.24896	12,026.220	11.22	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		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	9.07258	99.72961	0.00000	9.04304	99.95613			6.38	0.00	0.00	0	43,512.00
R2040	On 05/11/2026	Bond Future	0.00	9.13137	101.47284	0.00000	9.10089	101.70297			6.49	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	6,405.96000	6.40596	0.00000	6,596.43000	6.59643	6,405.960	6.51	0.81	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	296.12000	0.29612	0.00000	281.11000	0.28111	296.120	9.97	(0.08)	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	118.64000	0.11864	0.00000	112.44000	0.11244	118.640	10.60	(0.03)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.19699	98.74409	0.00000	9.16552	98.97767			6.81	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	1,179.18000	1.17918	0.00000	1,257.33000	1.25733	1,179.180	6.41	0.31	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	1,595.20000	1.59520	0.00000	1,527.88000	1.52788	1,595.200	8.15	(0.31)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	935.05000	0.93505	0.00000	894.80000	0.89480	935.050	9.09	(0.19)	0.00	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.27613	100.42322	0.00000	9.24365	100.65997			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	9.05621	110.05385	0.00000	9.03273	110.26277			6.35	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00	9.11548	112.01096	0.00000	9.09126	112.22325			6.48	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	9.17554	108.86634	0.00000	9.15057	109.08193			6.90	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.24142	110.77443	0.00000	9.21568	110.99317			6.94	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.31617	107.55824	0.00000	9.28967	107.77965			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	9.09080	99.44415	0.00000	9.06212	99.68928			6.76	0.00	802,912,067.10	8,074	142,413.00
R2044	On 07/05/2026	Bond Future	10.00 Put	39.35000	0.03935	0.00000	35.31000	0.03531	39.350	10.04	(0.03)	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.14957	96.82751	0.00000	9.12002	97.07666			7.22	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00 Put	2,494.41000	2.49441	0.00000	2,352.79000	2.35279	2,494.410	7.22	(0.60)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	1,557.91000	1.55791	0.00000	1,461.69000	1.46169	1,557.910	7.96	(0.42)	0.00	0.00	0	7,000.00
R2044	On 05/11/2026	Bond Future	0.00	9.20345	98.52003	0.00000	9.17305	98.77321			7.36	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.26310	95.86466	0.00000	9.23181	96.12171			7.76	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.33419	97.49489	0.00000	9.30200	97.75548			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	9.05498	98.83300	0.00000	9.03622	99.00637			7.33	0.00	36,469,377.00	369	290,667.00
R2048	On 07/05/2026	Bond Future	8.30 Call	1.35000	0.00135	0.00000	1.88000	0.00188	1.350	6.27	0.00	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	166.44000	0.16644	0.00000	194.00000	0.19400	166.440	7.18	0.12	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.10465	100.59063	0.00000	9.08538	100.76673			7.51	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	3,567.63000	3.56763	0.00000	3,484.54000	3.48454	3,567.630	11.93	(0.53)	0.00	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	908.55000	0.90855	0.00000	885.51000	0.88551	908.550	14.14	(0.18)	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.15637	97.91369	0.00000	9.13658	98.09254			8.01	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.21358	99.63026	0.00000	9.19326	99.81165			8.10	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.27447	96.89105	0.00000	9.25364	97.07469			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	8.95884	128.25109	0.00000	8.94011	128.48347			7.56	0.00	41,553,353.16	324	77,179.00
R2053	On 06/08/2026	Bond Future	0.00	9.00566	130.53182	0.00000	8.98643	130.76785			7.75	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10 Call	41.91000	0.04191	0.00000	48.10000	0.04810	41.910	6.69	0.02	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	3,537.26000	3.53726	0.00000	3,683.74000	3.68374	3,537.260	8.87	0.57	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	2,389.99000	2.38999	0.00000	2,300.44000	2.30044	2,389.990	8.87	(0.43)	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	972.48000	0.97248	0.00000	935.05000	0.93505	972.480	10.43	(0.20)	0.00	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.05266	126.95495	0.00000	9.03291	127.19475			8.28	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.10387	129.18009	0.00000	9.08360	129.42341			8.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.16174	125.52141	0.00000	9.14097	125.76763			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	8.62790	85.10278	0.00000	8.60418	85.24258			5.39	0.00	0.00	0	45,568.00
R209	On 06/08/2026	Bond Future	0.00	8.68193	86.61619	0.00000	8.65737	86.75823			5.46	0.00	0.00	0	770.00

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 05/11/2026	Bond Future	0.00	8.73727	84.98059	0.00000	8.71185	85.12481		5.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.79953	86.47038	0.00000	8.77322	86.61664		5.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	331.68000	0.33168	0.00000	356.67000	0.35667	331.680	5.06	0.16	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	1,693.08000	1.69308	0.00000	1,635.37000	1.63537	1,693.080	6.46	(0.42)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.87263	84.79382	0.00000	8.84543	84.94177		5.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	770.94000	0.77094	0.00000	812.11000	0.81211	770.940	5.55	0.26	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,511.13000	1.51113	0.00000	1,464.33000	1.46433	1,511.130	7.06	(0.34)	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	260.32000	260.32000	0.00000	260.41722	260.41722		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00	265.01369	265.01369	0.00000	265.11169	265.11169		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.19083	266.19083	0.00000	266.28936	266.28936		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	270.92026	270.92026	0.00000	271.01900	271.01900		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.02332	272.02332	0.00000	272.12090	272.12090		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	7.99101	97.48361	0.00000	7.95112	97.63663		2.98	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.04415	99.21727	0.00000	8.00173	99.37269		2.89	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.10627	97.40349	0.00000	8.06109	97.56125		2.93	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.18395	99.11135	0.00000	8.13562	99.27139		2.84	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.27876	97.25120	0.00000	8.22707	97.41308		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,014.41000	1.01441	0.00000	1,089.79000	1.08979	1,014.410	2.95	0.45	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	490.59000	0.49059	0.00000	458.11000	0.45811	490.590	3.77	(0.21)	0.00	0	2,830.00
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	8.99677	81.06420	0.00000	8.96790	81.26427		6.66	0.00	4,863,852.00	60	39,019.00
R214	On 06/08/2026	Bond Future	0.00	9.04954	82.50586	0.00000	9.01982	82.70922		6.81	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.10495	80.65329	0.00000	9.07436	80.85996		7.22	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.16660	82.06740	0.00000	9.13511	82.27720		7.29	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.23276	80.17007	0.00000	9.20039	80.38271		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 :											2,041,337,671.74	18,418	1,758,052.00	
Grand Total:											2,041,337,671.74	18,418	1,758,052.00	