

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2026

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	1,248.45300	1,248.45300	0.00000	1,248.41300	1,248.41300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,270.79400	1,270.79400	0.00000	1,270.75800	1,270.75800		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,293.94500	1,293.94500	0.00000	1,293.90800	1,293.90800		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,317.16700	1,317.16700	0.00000	1,317.12400	1,317.12400		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,340.23000	1,340.23000	0.00000	1,340.17500	1,340.17500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,600.57600	1,600.57600	0.00000	1,601.37600	1,601.37600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,629.21900	1,629.21900	0.00000	1,630.03800	1,630.03800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,658.89900	1,658.89900	0.00000	1,659.73500	1,659.73500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,688.67100	1,688.67100	0.00000	1,689.51400	1,689.51400		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,718.23800	1,718.23800	0.00000	1,719.08200	1,719.08200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,362.90300	1,362.90300	0.00000	1,363.89900	1,363.89900		0.00	0.00	0.00	0	74.00
ALBI	On 06/08/2026		Index Future	0.00	1,387.29300	1,387.29300	0.00000	1,388.31100	1,388.31100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,412.56600	1,412.56600	0.00000	1,413.60300	1,413.60300		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,437.91700	1,437.91700	0.00000	1,438.96600	1,438.96600		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,463.09400	1,463.09400	0.00000	1,464.15000	1,464.15000		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	9.38507	91.32083	0.00000	9.37070	91.39118		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.47805	92.99552	0.00000	9.46297	93.06724		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.57372	90.90074	0.00000	9.55790	90.97382		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.68777	92.55122	0.00000	9.67118	92.62544		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.81549	90.39573	0.00000	9.79810	90.47098		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	9.74526	90.40849	0.00000	9.72063	90.59141		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.81751	92.06656	0.00000	9.79205	92.25294		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.88839	89.48361	0.00000	9.86208	89.67343		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.96716	91.10760	0.00000	9.93999	91.30067		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.05624	88.45522	0.00000	10.02816	88.65144		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	1,336.26100	1,336.26100	0.00000	1,337.25600	1,337.25600		0.00	0.00	0.00	0	594.00
GOVI	On 06/08/2026		GOVI	0.00	1,360.17400	1,360.17400	0.00000	1,361.19100	1,361.19100		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,384.95300	1,384.95300	0.00000	1,385.99000	1,385.99000		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,409.80900	1,409.80900	0.00000	1,410.85700	1,410.85700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,434.49300	1,434.49300	0.00000	1,435.54900	1,435.54900		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	146.10352	146.10352	0.00000	146.42568	146.42568		0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	148.78282	148.78282	0.00000	149.11110	149.11110		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.02224	150.02224	0.00000	150.35592	150.35592		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.74764	152.74764	0.00000	153.08715	153.08715		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	153.95281	153.95281	0.00000	154.29660	154.29660		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	114.16731	114.16731	0.00000	114.81516	114.81516		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.84831	113.84831	0.00000	114.50762	114.50762		1.77	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	115.92684	115.92684	0.00000	116.59823	116.59823		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.57989	115.57989	0.00000	116.26152	116.26152		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.62511	117.62511	0.00000	118.31851	118.31851		1.46	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	142.61600	142.61600	0.00000	142.80010	142.80010		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	145.23129	145.23129	0.00000	145.41895	145.41895		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	146.30367	146.30367	0.00000	146.49425	146.49425		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.96160	148.96160	0.00000	149.15535	149.15535		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.99451	149.99451	0.00000	150.19004	150.19004		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	156.87084	156.87084	0.00000	158.45465	158.45465		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.55721	157.55721	0.00000	159.16963	159.16963		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.43377	160.43377	0.00000	162.07560	162.07560		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	161.12145	161.12145	0.00000	162.79130	162.79130		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	163.97408	163.97408	0.00000	165.67306	165.67306		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	122.98544	122.98544	0.00000	122.56474	122.56474		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	122.39874	122.39874	0.00000	121.96983	121.96983		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	124.63345	124.63345	0.00000	124.19672	124.19672		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	124.00801	124.00801	0.00000	123.56121	123.56121		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	126.20216	126.20216	0.00000	125.74700	125.74700		4.01	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	137.98659	137.98659	0.00000	139.01428	139.01428		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	140.51698	140.51698	0.00000	141.56379	141.56379		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	140.76174	140.76174	0.00000	141.82685	141.82685		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	143.31871	143.31871	0.00000	144.40272	144.40272		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	143.49859	143.49859	0.00000	144.59935	144.59935		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	141.73199	141.73199	0.00000	143.90344	143.90344		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	141.89105	141.89105	0.00000	144.10215	144.10215		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	144.48161	144.48161	0.00000	146.73286	146.73286		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	144.62546	144.62546	0.00000	146.91600	146.91600		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	147.18597	147.18597	0.00000	149.51663	149.51663		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	131.26612	131.26612	0.00000	131.26826	131.26826		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	130.83129	130.83129	0.00000	130.83315	130.83315		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.21987	133.21987	0.00000	133.22173	133.22173		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	132.75048	132.75048	0.00000	132.75011	132.75011		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.09958	135.09958	0.00000	135.09882	135.09882		6.03	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	436.04900	436.04900	0.00000	438.73700	438.73700		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	443.95900	443.95900	0.00000	446.69700	446.69700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	452.15100	452.15100	0.00000	454.94000	454.94000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	460.36900	460.36900	0.00000	463.20500	463.20500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	468.53000	468.53000	0.00000	471.41400	471.41400		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	7.26237	102.76903	0.00000	7.22557	102.78979	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.21918	100.88605	0.00000	7.15639	100.90821	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.89496	102.70455	0.00000	6.69761	102.72715	0.07	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	7.34698	105.60353	0.00000	7.33652	105.61935	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.36771	104.65105	0.00000	7.35507	104.66620	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.36042	105.91486	0.00000	7.34476	105.93121	0.82	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	298.96976	298.96976	0.00000	298.97487	298.97487	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.05722	299.05722	0.00000	299.06216	299.06216	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.51706	304.51706	0.00000	304.52227	304.52227	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.56414	304.56414	0.00000	304.56565	304.56565	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.95658	309.95658	0.00000	309.95723	309.95723	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	8.24467	101.44157	0.00000	8.25095	101.42187	3.04	0.00	0.00	0.00	0	142,902.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.29000	0.00029	0.00000	0.38000	0.00038	0.290	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	37.16000	0.03716	0.00000	40.31000	0.04031	37.160	3.01	0.07	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,167.90000	1.16790	0.00000	1,193.58000	1.19358	1,167.900	3.23	(0.79)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.33412	99.26741	0.00000	8.34091	99.24744	2.88	0.00	55,490,482.19	0.00	559	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	9.00000	0.00900	0.00000	9.33000	0.00933	9.000	2.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	137.20000	0.13720	0.00000	138.50000	0.13850	137.200	2.84	0.15	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,264.44000	1.26444	0.00000	1,285.15000	1.28515	1,264.440	3.19	(0.65)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.41128	101.05674	0.00000	8.41864	101.03647	2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.51666	98.86190	0.00000	8.52480	98.84107	2.55	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.67281	100.58731	0.00000	8.68191	100.56584	2.34	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	8.63773	99.17148	0.00000	8.63353	99.19035		4.42	0.00	0.00	0	166,466.00
R2032	On 06/08/2026	Bond Future	0.00	8.71535	100.96568	0.00000	8.71088	100.98501		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.79209	98.62668	0.00000	8.78735	98.64640		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.88614	100.39495	0.00000	8.88116	100.41483		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.00098	97.99063	0.00000	8.99575	98.01059		3.88	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	8.73680	107.56264	0.00000	8.73259	107.58497		6.47	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.81287	109.50868	0.00000	8.80841	109.53156		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.88762	106.44153	0.00000	8.88292	106.46483		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.97755	108.34970	0.00000	8.97263	108.37323		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.08536	105.20185	0.00000	9.08022	105.22550		6.15	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	8.93705	101.36467	0.00000	8.92247	101.45211		5.44	0.00	80,280,818.64	792	105,978.00
R2035	On 07/05/2026	Bond Future	8.29 Call	15.91000	0.01591	0.00000	21.34000	0.02134	15.910	5.05	0.02	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,872.36000	3.87236	0.00000	3,791.29000	3.79129	3,872.360	5.09	(0.97)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,503.97000	2.50397	0.00000	2,443.25000	2.44325	2,503.970	5.55	(0.86)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	555.24000	0.55524	0.00000	612.08000	0.61208	555.240	6.08	0.36	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	457.38000	0.45738	0.00000	458.90000	0.45890	457.380	7.00	(0.27)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,212.89000	4.21289	0.00000	4,306.21000	4.30621	4,212.890	7.91	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,318.92000	4.31892	0.00000	4,412.14000	4.41214	4,318.920	7.95	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,585.27000	4.58527	0.00000	4,678.20000	4.67820	4,585.270	8.05	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	20.91000	0.02091	0.00000	23.56000	0.02356	20.910	8.85	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	19.56000	0.01956	0.00000	22.10000	0.02210	19.560	8.89	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	16.54000	0.01654	0.00000	18.83000	0.01883	16.540	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	3.08000	0.00308	0.00000	3.77000	0.00377	3.080	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	2.77000	0.00277	0.00000	3.41000	0.00341	2.770	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	2.11000	0.00211	0.00000	2.63000	0.00263	2.110	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.00633	103.19848	0.00000	8.99109	103.28765		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	3.97000	0.00397	0.00000	4.82000	0.00482	3.970	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	17.63000	0.01763	0.00000	20.60000	0.02060	17.630	4.52	0.02	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	134.62000	0.13462	0.00000	148.82000	0.14882	134.620	4.88	0.09	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,172.07000	4.17207	0.00000	4,099.96000	4.09996	4,172.070	4.96	(0.89)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	747.67000	0.74767	0.00000	790.56000	0.79056	747.670	5.62	0.32	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	942.72000	0.94272	0.00000	991.28000	0.99128	942.720	5.77	0.37	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,026.25000	2.02625	0.00000	2,094.91000	2.09491	2,026.250	6.39	0.58	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,149.08000	1.14908	0.00000	1,132.14000	1.13214	1,149.080	6.53	(0.38)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,370.08000	2.37008	0.00000	2,442.72000	2.44272	2,370.080	6.55	0.62	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	859.92000	0.85992	0.00000	849.45000	0.84945	859.920	6.86	(0.30)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	579.51000	0.57951	0.00000	574.82000	0.57482	579.510	7.25	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	507.00000	0.50700	0.00000	503.65000	0.50365	507.000	7.38	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	498.67000	0.49867	0.00000	495.47000	0.49547	498.670	7.39	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	253.16000	0.25316	0.00000	253.75000	0.25375	253.160	8.03	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	218.76000	0.21876	0.00000	219.72000	0.21972	218.760	8.17	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.07675	100.55807	0.00000	9.06085	100.64884		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	65.62000	0.06562	0.00000	72.03000	0.07203	65.620	4.59	0.04	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,031.62000	4.03162	0.00000	3,968.11000	3.96811	4,031.620	5.23	(0.79)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,172.13000	1.17213	0.00000	1,217.80000	1.21780	1,172.130	5.75	0.38	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,263.91000	2.26391	0.00000	2,227.55000	2.22755	2,263.910	6.03	(0.54)	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	1,516.87000		1.51687	0.00000	1,494.27000	1.49427	1,516.870	6.54	(0.39)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	815.89000		0.81589	0.00000	806.31000	0.80631	815.890	7.26	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.16042	102.36123		0.00000	9.14382	102.45345		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	41.62000		0.04162	0.00000	45.36000	0.04536	41.620	4.35	0.03	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	274.62000		0.27462	0.00000	290.64000	0.29064	274.620	4.73	0.12	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,143.74000		3.14374	0.00000	3,096.72000	3.09672	3,143.740	5.56	(0.62)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.25213	99.64872		0.00000	9.23482	99.74229		5.13	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		9.23168	97.43396		0.00000	9.22744	97.46151		6.13	0.00	428,417,122.12	4,397	220,846.00
R2037	On 07/05/2026	Bond Future	9.00	Call	416.42000		0.41642	0.00000	447.94000	0.44794	416.420	6.75	0.28	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,172.80000		2.17280	0.00000	2,220.73000	2.22073	2,172.800	7.98	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	84.59000		0.08459	0.00000	94.42000	0.09442	84.590	9.28	(0.06)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,333.30000	10.33330		0.00000	10,361.80000	10.36180	10,333.300	10.76	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		10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.30852	94.93674		0.00000	9.30410	94.96486		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,952.42000		4.95242	0.00000	4,990.18000	4.99018	4,952.420	8.90	0.81	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	195.07000		0.19507	0.00000	201.69000	0.20169	195.070	10.19	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	45.56000		0.04556	0.00000	48.11000	0.04811	45.560	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.37641	96.64803		0.00000	9.37182	96.67668		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,515.11000		2.51511	0.00000	2,545.13000	2.54513	2,515.110	7.30	0.55	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	796.00000		0.79600	0.00000	802.25000	0.80225	796.000	8.63	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	382.30000		0.38230	0.00000	387.84000	0.38784	382.300	9.49	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.45529	94.12353		0.00000	9.45054	94.15255		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	204.83000		0.20483	0.00000	211.30000	0.21130	204.830	5.29	0.10	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,792.12000		2.79212	0.00000	2,786.78000	2.78678	2,792.120	6.51	(0.55)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,650.44000		1.65044	0.00000	1,651.31000	1.65131	1,650.440	7.36	(0.36)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.55024	95.76573		0.00000	9.54535	95.79494		5.81	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		9.30585	112.36798		0.00000	9.30676	112.36102		6.31	0.00	224,735.96	2	4,390.00
R2038	On 06/08/2026	Bond Future	0.00		9.38104	114.40099		0.00000	9.38197	114.39402		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.45441	110.98091		0.00000	9.45537	110.97386		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.53796	112.97041		0.00000	9.53899	112.96300		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.63275	109.46207		0.00000	9.63387	109.45419		5.69	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		9.39492	104.65772		0.00000	9.39070	104.68967		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.46861	106.55125		0.00000	9.46422	106.58389		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.54042	103.49381		0.00000	9.53587	103.52704		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.62169	105.34906		0.00000	9.61699	105.38273		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.71328	102.21174		0.00000	9.70844	102.24572		6.41	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		9.36399	99.70590		0.00000	9.33419	99.92940		6.93	0.00	43,770,890.10	439	59,392.00
R2040	On 07/05/2026	Bond Future	8.65	Call	7.94000		0.00794	0.00000	12.90000	0.01290	7.940	6.17	0.01	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,326.87000		9.32687	0.00000	9,551.47000	9.55147	9,326.870	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.11000		0.00011	0.00000	0.14000	0.00014	0.110	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000		0.00000	0.00000	0.01000	0.00001		12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.43631	96.99915		0.00000	9.40543	97.22681		7.00	0.00	0.00	0	47,386.00

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 05/11/2026	Bond Future	0.00		9.50008		98.74764	0.00000	9.46815	98.97942		6.78	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,420.21000		4.42021	0.00000	4,594.31000	4.59431	4,420.210	8.77	0.68	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	612.63000		0.61263	0.00000	591.68000	0.59168	612.630	10.23	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	264.20000		0.26420	0.00000	255.88000	0.25588	264.200	10.86	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.57327		96.01032	0.00000	9.54022	96.24613		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	448.15000		0.44815	0.00000	493.11000	0.49311	448.150	6.12	0.16	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,443.19000		2.44319	0.00000	2,352.17000	2.35217	2,443.190	7.70	(0.45)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,434.16000		1.43416	0.00000	1,380.91000	1.38091	1,434.160	8.67	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.65993		97.68523	0.00000	9.62573	97.92482		6.67	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		9.39587		107.09675	0.00000	9.36609	107.35123		7.34	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00		9.46263		109.03434	0.00000	9.43182	109.29359		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.52728		105.89561	0.00000	9.49544	106.15952		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.60001		107.79396	0.00000	9.56709	108.06245		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.68150		104.57331	0.00000	9.64746	104.84620		7.11	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		9.40482		96.81993	0.00000	9.39029	96.93898		7.81	0.00	637,946,518.77	6,589	143,528.00
R2044	On 07/05/2026	Bond Future	10.00	Put	221.46000		0.22146	0.00000	229.90000	0.22990	221.460	10.99	(0.11)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.47004		94.18627	0.00000	9.45502	94.30762		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,658.66000		4.65866	0.00000	4,585.09000	4.58509	4,658.660	9.01	(0.76)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,076.62000		3.07662	0.00000	3,021.42000	3.02142	3,076.620	8.64	(0.63)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,399.17000		1.39917	0.00000	1,380.83000	1.38083	1,399.170	10.09	(0.34)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.52726		95.88406	0.00000	9.51178	96.00759		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.59243		93.22055	0.00000	9.57646	93.34622		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.66895		94.84674	0.00000	9.65249	94.97435		7.61	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		9.36883		96.00396	0.00000	9.35420	96.13290		8.47	0.00	92,259,805.56	961	288,979.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.10000		0.00010	0.00000	0.19000	0.00019	0.100	7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	15.13000		0.01513	0.00000	20.86000	0.02086	15.130	7.63	0.02	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.42446		97.74080	0.00000	9.40938	97.87216		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,942.44000		4.94244	0.00000	4,872.97000	4.87297	4,942.440	10.47	(0.71)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	928.40000		0.92840	0.00000	920.41000	0.92041	928.400	11.22	(0.23)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.47961		95.06542	0.00000	9.46408	95.19919		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.54227		96.77003	0.00000	9.52629	96.90594		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.60823		94.02310	0.00000	9.59179	94.16114		8.32	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		9.28285		124.34155	0.00000	9.26315	124.57342		8.72	0.00	124,341.55	1	77,717.00
R2053	On 06/08/2026	Bond Future	0.00		9.33591		126.59115	0.00000	9.31561	126.82737		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	11.50000		0.01150	0.00000	14.24000	0.01424	11.500	7.48	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,890.21000		1.89021	0.00000	2,009.65000	2.00965	1,890.210	9.66	0.37	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,683.61000		4.68361	0.00000	4,566.83000	4.56683	4,683.610	9.66	(0.63)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,947.19000		1.94719	0.00000	1,898.49000	1.89849	1,947.190	10.34	(0.34)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.38668		123.01267	0.00000	9.36578	123.25320		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.44353		125.21797	0.00000	9.42202	125.46258		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.50696		121.54562	0.00000	9.48482	121.79414		8.59	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		9.07064		82.54671	0.00000	9.05612	82.62896		6.24	0.00	2,476,401.30	30	45,540.00
R209	On 06/08/2026	Bond Future	0.00		9.13671		84.04010	0.00000	9.12162	84.12396		6.03	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	9.20090	82.40428	0.00000	9.18524	82.48965		6.07	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.27499	83.88177	0.00000	9.25874	83.96856		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	87.68000	0.08768	0.00000	94.38000	0.09438	87.680	5.15	0.05	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,952.51000	2.95251	0.00000	2,907.43000	2.90743	2,952.510	6.23	(0.62)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.36005	82.19729	0.00000	9.34320	82.28535		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	241.06000	0.24106	0.00000	254.11000	0.25411	241.060	5.31	0.11	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,463.72000	2.46372	0.00000	2,428.46000	2.42846	2,463.720	6.73	(0.50)	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	259.86222	259.86222	0.00000	260.30147	260.30147		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	264.62767	264.62767	0.00000	265.07527	265.07527		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	265.94098	265.94098	0.00000	266.39540	266.39540		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	270.77194	270.77194	0.00000	271.23413	271.23413		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	271.99305	271.99305	0.00000	272.45961	272.45961		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	8.46648	95.68224	0.00000	8.46218	95.69835		3.88	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.54272	97.41330	0.00000	8.53811	97.42979		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.62353	95.61942	0.00000	8.61860	95.63624		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.72731	97.33419	0.00000	8.72207	97.35113		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.84966	95.48527	0.00000	8.84410	95.50228		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	462.48000	0.46248	0.00000	470.37000	0.47037	462.480	3.11	0.25	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,065.50000	1.06550	0.00000	1,064.67000	1.06467	1,065.500	3.96	(0.37)	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	9.33623	78.76338	0.00000	9.31145	78.92816		7.72	0.00	244,481,531.52	3,104	38,626.00
R214	On 06/08/2026	Bond Future	0.00	9.39590	80.18832	0.00000	9.37033	80.35616		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.45547	78.33753	0.00000	9.42911	78.50839		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.52352	79.74225	0.00000	9.49632	79.91608		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.59566	77.83922	0.00000	9.56763	78.01583		7.46	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 :											1,585,472,647.71	16,874	1,779,872.00	
Grand Total:											1,585,472,647.71	16,874	1,779,872.00	