

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2026

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			
Derivatives															
AL37	On 07/05/2026	Index Future	0.00		1,254.51900	1,254.51900	0.00000	1,248.45300	1,248.45300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,276.96700	1,276.96700	0.00000	1,270.79400	1,270.79400		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,300.23000	1,300.23000	0.00000	1,293.94500	1,293.94500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,323.56800	1,323.56800	0.00000	1,317.16700	1,317.16700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,346.74600	1,346.74600	0.00000	1,340.23000	1,340.23000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,609.39200	1,609.39200	0.00000	1,600.57600	1,600.57600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,638.19100	1,638.19100	0.00000	1,629.21900	1,629.21900		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,668.03400	1,668.03400	0.00000	1,658.89900	1,658.89900		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,697.97300	1,697.97300	0.00000	1,688.67100	1,688.67100		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,727.70700	1,727.70700	0.00000	1,718.23800	1,718.23800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,367.13300	1,367.13300	0.00000	1,362.90300	1,362.90300		0.00	0.00	27,342,660.00	2	73.00
ALBI	On 06/08/2026	Index Future	0.00		1,391.59600	1,391.59600	0.00000	1,387.29300	1,387.29300		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,416.94700	1,416.94700	0.00000	1,412.56600	1,412.56600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,442.38000	1,442.38000	0.00000	1,437.91700	1,437.91700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,467.63800	1,467.63800	0.00000	1,463.09400	1,463.09400		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		9.30191	91.72889	0.00000	9.38507	91.32083		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.39092	93.41092	0.00000	9.47805	92.99552		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.48237	91.32371	0.00000	9.57372	90.90074		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.59170	92.98206	0.00000	9.68777	92.55122		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.71436	90.83446	0.00000	9.81549	90.39573		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		9.73420	90.49056	0.00000	9.74526	90.40849		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.80609	92.15009	0.00000	9.81751	92.06656		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.87659	89.56867	0.00000	9.88839	89.48361		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.95494	91.19436	0.00000	9.96716	91.10760		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.04356	88.54375	0.00000	10.05624	88.45522		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		1,340.45900	1,340.45900	0.00000	1,336.26100	1,336.26100		0.00	0.00	321,710,160.00	24	616.00
GOVI	On 06/08/2026	GOVI	0.00		1,364.44600	1,364.44600	0.00000	1,360.17400	1,360.17400		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,389.30200	1,389.30200	0.00000	1,384.95300	1,384.95300		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,414.23800	1,414.23800	0.00000	1,409.80900	1,409.80900		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,439.00400	1,439.00400	0.00000	1,434.49300	1,434.49300		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		146.10026	146.10026	0.00000	146.10352	146.10352		0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026	Bond Future	0.00		148.77937	148.77937	0.00000	148.78282	148.78282		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.01785	150.01785	0.00000	150.02224	150.02224		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.74345	152.74345	0.00000	152.74764	152.74764		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		153.94650	153.94650	0.00000	153.95281	153.95281		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	114.16557	114.16557	0.00000	114.16731	114.16731		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.84624	113.84624	0.00000	113.84831	113.84831		1.77	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	115.92469	115.92469	0.00000	115.92684	115.92684		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.57501	115.57501	0.00000	115.57989	115.57989		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.62049	117.62049	0.00000	117.62511	117.62511		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	141.88976	141.88976	0.00000	142.61600	142.61600		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	144.49160	144.49160	0.00000	145.23129	145.23129		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	145.54994	145.54994	0.00000	146.30367	146.30367		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.19441	148.19441	0.00000	148.96160	148.96160		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.21198	149.21198	0.00000	149.99451	149.99451		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	156.86931	156.86931	0.00000	156.87084	156.87084		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.55522	157.55522	0.00000	157.55721	157.55721		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.43173	160.43173	0.00000	160.43377	160.43377		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	161.11695	161.11695	0.00000	161.12145	161.12145		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	163.96996	163.96996	0.00000	163.97408	163.97408		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	121.58391	121.58391	0.00000	122.98544	122.98544		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	120.97115	120.97115	0.00000	122.39874	122.39874		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	123.17983	123.17983	0.00000	124.63345	124.63345		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	122.52475	122.52475	0.00000	124.00801	124.00801		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	124.69284	124.69284	0.00000	126.20216	126.20216		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	137.57727	137.57727	0.00000	137.98659	137.98659		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	140.10007	140.10007	0.00000	140.51698	140.51698		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	140.33576	140.33576	0.00000	140.76174	140.76174		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	142.88522	142.88522	0.00000	143.31871	143.31871		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	143.05391	143.05391	0.00000	143.49859	143.49859		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	141.49203	141.49203	0.00000	141.73199	141.73199		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	141.64644	141.64644	0.00000	141.89105	141.89105		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	144.23257	144.23257	0.00000	144.48161	144.48161		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	144.36958	144.36958	0.00000	144.62546	144.62546		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	146.92579	146.92579	0.00000	147.18597	147.18597		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	131.26369	131.26369	0.00000	131.26612	131.26612		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	130.82852	130.82852	0.00000	130.83129	130.83129		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.21720	133.21720	0.00000	133.21987	133.21987		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	132.74455	132.74455	0.00000	132.75048	132.75048		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.09388	135.09388	0.00000	135.09958	135.09958		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	435.31500	435.31500	0.00000	436.04900	436.04900		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	443.21100	443.21100	0.00000	443.95900	443.95900		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	451.39000	451.39000	0.00000	452.15100	452.15100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	459.59400	459.59400	0.00000	460.36900	460.36900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	467.74300	467.74300	0.00000	468.53000	468.53000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 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	7.11156	102.85414	0.00000	7.26237	102.76903	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.96347	100.97638	0.00000	7.21918	100.88605	0.26		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.09266	102.79648	0.00000	6.89496	102.70455	0.07		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	7.32993	105.62932	0.00000	7.34698	105.60353	1.20		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.34734	104.67547	0.00000	7.36771	104.65105	1.03		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.33526	105.94114	0.00000	7.36042	105.91486	0.82		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	298.96478	298.96478	0.00000	298.96976	298.96976	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.05182	299.05182	0.00000	299.05722	299.05722	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.51156	304.51156	0.00000	304.51706	304.51706	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.55350	304.55350	0.00000	304.56414	304.56414	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.94677	309.94677	0.00000	309.95658	309.95658	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	8.10243	101.88897	0.00000	8.24467	101.44157	3.04		0.00	51,657,707.79	507	142,929.00
R2030	On 07/05/2026		Bond Future	7.21 Call	1.14000	0.00114	0.00000	0.29000	0.00029	1.140	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	81.68000	0.08168	0.00000	37.16000	0.03716	81.680	3.01	0.14	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	833.83000	0.83383	0.00000	1,167.90000	1.16790	833.830	3.23	(0.68)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.17973	99.72276	0.00000	8.33412	99.26741	2.88		0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	19.39000	0.01939	0.00000	9.00000	0.00900	19.390	2.49	0.03	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	219.02000	0.21902	0.00000	137.20000	0.13720	219.020	2.84	0.22	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	983.52000	0.98352	0.00000	1,264.44000	1.26444	983.520	3.19	(0.57)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.24353	101.52028	0.00000	8.41128	101.05674	2.67		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.33277	99.33390	0.00000	8.51666	98.86190	2.55		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.46970	101.06789	0.00000	8.67281	100.58731	2.34		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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 07/05/2026	Bond Future	0.00	8.51816	99.71028	0.00000	8.63773	99.17148		4.42	0.00	87,445,915.56	877	167,161.00
R2032	On 06/08/2026	Bond Future	0.00	8.58897	101.51415	0.00000	8.71535	100.96568		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.65837	99.18503	0.00000	8.79209	98.62668		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.74420	100.96347	0.00000	8.88614	100.39495		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.84990	98.56937	0.00000	9.00098	97.99063		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	8.61237	108.22506	0.00000	8.73680	107.56264		6.47	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.68193	110.18298	0.00000	8.81287	109.50868		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.74975	107.12794	0.00000	8.88762	106.44153		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.83201	109.04859	0.00000	8.97755	108.34970		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.93139	105.91332	0.00000	9.08536	105.20185		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	8.84921	101.89301	0.00000	8.93705	101.36467		5.44	0.00	203,786.02	2	105,978.00
R2035	On 07/05/2026	Bond Future	8.29 Call	30.63000	0.03063	0.00000	15.91000	0.01591	30.630	5.05	0.04	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,361.50000	3.36150	0.00000	3,872.36000	3.87236	3,361.500	5.09	(0.95)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,058.96000	2.05896	0.00000	2,503.97000	2.50397	2,058.960	5.55	(0.80)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	757.51000	0.75751	0.00000	555.24000	0.55524	757.510	6.08	0.44	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	321.66000	0.32166	0.00000	457.38000	0.45738	321.660	7.00	(0.21)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,701.34000	4.70134	0.00000	4,212.89000	4.21289	4,701.340	7.91	0.94	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,809.72000	4.80972	0.00000	4,318.92000	4.31892	4,809.720	7.95	0.95	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	5,081.38000	5.08138	0.00000	4,585.27000	4.58527	5,081.380	8.05	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	12.54000	0.01254	0.00000	20.91000	0.02091	12.540	8.85	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	11.70000	0.01170	0.00000	19.56000	0.01956	11.700	8.89	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	9.83000	0.00983	0.00000	16.54000	0.01654	9.830	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	1.70000	0.00170	0.00000	3.08000	0.00308	1.700	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	1.52000	0.00152	0.00000	2.77000	0.00277	1.520	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	1.14000	0.00114	0.00000	2.11000	0.00211	1.140	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.91468	103.73629	0.00000	9.00633	103.19848		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	6.86000	0.00686	0.00000	3.97000	0.00397	6.860	4.54	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	28.48000	0.02848	0.00000	17.63000	0.01763	28.480	4.52	0.03	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	190.44000	0.19044	0.00000	134.62000	0.13462	190.440	4.88	0.12	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,701.91000	3.70191	0.00000	4,172.07000	4.17207	3,701.910	4.96	(0.85)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	930.71000	0.93071	0.00000	747.67000	0.74767	930.710	5.62	0.38	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,153.37000	1.15337	0.00000	942.72000	0.94272	1,153.370	5.77	0.43	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,344.77000	2.34477	0.00000	2,026.25000	2.02625	2,344.770	6.39	0.63	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	951.47000	0.95147	0.00000	1,149.08000	1.14908	951.470	6.53	(0.33)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,712.86000	2.71286	0.00000	2,370.08000	2.37008	2,712.860	6.55	0.67	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	704.94000	0.70494	0.00000	859.92000	0.85992	704.940	6.86	(0.26)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	469.33000	0.46933	0.00000	579.51000	0.57951	469.330	7.25	(0.18)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	409.03000	0.40903	0.00000	507.00000	0.50700	409.030	7.38	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	402.13000	0.40213	0.00000	498.67000	0.49867	402.130	7.39	(0.16)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	200.88000	0.20088	0.00000	253.16000	0.25316	200.880	8.03	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	173.08000	0.17308	0.00000	218.76000	0.21876	173.080	8.17	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.98112	101.10558	0.00000	9.07675	100.55807		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	92.84000	0.09284	0.00000	65.62000	0.06562	92.840	4.59	0.06	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,606.86000	3.60686	0.00000	4,031.62000	4.03162	3,606.860	5.23	(0.75)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,385.92000	1.38592	0.00000	1,172.13000	1.17213	1,385.920	5.75	0.42	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,976.16000	1.97616	0.00000	2,263.91000	2.26391	1,976.160	6.03	(0.50)	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	1,307.46	0.0000	1.30746	0.00000	1,516.87	0.00000	1,307.460	6.54	(0.36)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	692.65	0.0000	0.69265	0.00000	815.89	0.00000	692.650	7.26	(0.20)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.06039	0.0000	102.91866	0.00000	9.16042	102.36123		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	58.29	0.0000	0.05829	0.00000	41.62	0.04162	58.290	4.35	0.04	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	349.24	0.0000	0.34924	0.00000	274.62	0.27462	349.240	4.73	0.15	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,808.12	0.0000	2.80812	0.00000	3,143.74	3.14374	2,808.120	5.56	(0.58)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.14747	0.0000	100.21620	0.00000	9.25213	99.64872		5.13	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.0000	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		9.14392	0.0000	98.00625	0.00000	9.23168	97.43396		6.13	0.00	37,634,400.00	384	220,881.00
R2037	On 07/05/2026	Bond Future	9.00	Call	588.22	0.0000	0.58822	0.00000	416.42	0.41642	588.220	6.75	0.36	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,594.92	0.0000	2.59492	0.00000	2,172.80	2.17280	2,594.920	7.98	0.78	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	54.02	0.0000	0.05402	0.00000	84.59	0.08459	54.020	9.28	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,904.13	0.0000	10.90413	0.00000	10,333.30	10.33330	10,904.130	10.76	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.0000	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		9.21732	0.0000	95.51922	0.00000	9.30852	94.93674		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,427.94	0.0000	5.42794	0.00000	4,952.42	4.95242	5,427.940	8.90	0.84	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	154.94	0.0000	0.15494	0.00000	195.07	0.19507	154.940	10.19	(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	34.39	0.0000	0.03439	0.00000	45.56	0.04556	34.390	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.28177	0.0000	97.24101	0.00000	9.37641	96.64803		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,847.79	0.0000	2.84779	0.00000	2,515.11	2.51511	2,847.790	7.30	0.59	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	677.92	0.0000	0.67792	0.00000	796.00	0.79600	677.920	8.63	(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	321.45	0.0000	0.32145	0.00000	382.30	0.38230	321.450	9.49	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.35685	0.0000	94.72737	0.00000	9.45529	94.12353		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	267.69	0.0000	0.26769	0.00000	204.83	0.20483	267.690	5.29	0.12	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,469.59	0.0000	2.46959	0.00000	2,792.12	2.79212	2,469.590	6.51	(0.51)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,441.12	0.0000	1.44112	0.00000	1,650.44	1.65044	1,441.120	7.36	(0.32)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.44777	0.0000	96.38034	0.00000	9.55024	95.76573		5.81	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	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		9.21808	0.0000	113.04232	0.00000	9.30585	112.36798		6.31	0.00	3,391,269.60	30	4,390.00
R2038	On 06/08/2026	Bond Future	0.00		9.28989	0.0000	115.08736	0.00000	9.38104	114.40099		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.35975	0.0000	111.67963	0.00000	9.45441	110.98091		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.43951	0.0000	113.68186	0.00000	9.53796	112.97041		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.53026	0.0000	110.18626	0.00000	9.63275	109.46207		5.69	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.0000	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		9.30216	0.0000	105.36328	0.00000	9.39492	104.65772		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.37247	0.0000	107.26940	0.00000	9.46861	106.55125		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.44079	0.0000	104.22483	0.00000	9.54042	103.49381		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.51829	0.0000	106.09344	0.00000	9.62169	105.34906		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.60587	0.0000	102.96951	0.00000	9.71328	102.21174		6.41	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.0000	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	0.0000	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		9.35806	0.0000	99.75032	0.00000	9.36399	99.70590		6.93	0.00	280,597,650.16	2,813	57,533.00
R2040	On 07/05/2026	Bond Future	8.65	Call	7.78	0.0000	0.00778	0.00000	7.94	0.00794	7.780	6.17	0.01	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,369.65	0.0000	9.36965	0.00000	9,326.87	9.32687	9,369.650	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.09	0.0000	0.00009	0.00000	0.11	0.00011	0.090	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.43018	0.0000	97.04428	0.00000	9.43631	96.99915		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		9.49375		98.79352	0.00000	9.50008	98.74764		6.78	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,446.04000		4.44604	0.00000	4,420.21000	4.42021	4,446.040	8.77	0.68	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	602.24000		0.60224	0.00000	612.63000	0.61263	602.240	10.23	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	258.73000		0.25873	0.00000	264.20000	0.26420	258.730	10.86	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.56669		96.05720	0.00000	9.57327	96.01032		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	453.53000		0.45353	0.00000	448.15000	0.44815	453.530	6.12	0.16	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,418.08000		2.41808	0.00000	2,443.19000	2.44319	2,418.080	7.70	(0.44)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,416.92000		1.41692	0.00000	1,434.16000	1.43416	1,416.920	8.67	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.65307		97.73322	0.00000	9.65993	97.68523		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		9.38997		107.14710	0.00000	9.39587	107.09675		7.34	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00		9.45654		109.08551	0.00000	9.46263	109.03434		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.52099		105.94767	0.00000	9.52728	105.89561		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.59348		107.84713	0.00000	9.60001	107.79396		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.67470		104.62774	0.00000	9.68150	104.57331		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		9.39898		96.86776	0.00000	9.40482	96.81993		7.81	0.00	387,471.04	4	143,528.00
R2044	On 07/05/2026	Bond Future	10.00	Put	208.93000		0.20893	0.00000	221.46000	0.22146	208.930	10.99	(0.11)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.46403		94.23480	0.00000	9.47004	94.18627		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,616.17000		4.61617	0.00000	4,658.66000	4.65866	4,616.170	9.01	(0.75)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,039.52000		3.03952	0.00000	3,076.62000	3.07662	3,039.520	8.64	(0.62)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,375.07000		1.37507	0.00000	1,399.17000	1.39917	1,375.070	10.09	(0.34)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.52107		95.93343	0.00000	9.52726	95.88406		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.58601		93.27104	0.00000	9.59243	93.22055		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.66228		94.89842	0.00000	9.66895	94.84674		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		9.36819		96.00959	0.00000	9.36883	96.00396		8.47	0.00	960,095.90	10	288,973.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.09000		0.00009	0.00000	0.10000	0.00010	0.090	7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	14.19000		0.01419	0.00000	15.13000	0.01513	14.190	7.63	0.01	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.42381		97.74646	0.00000	9.42446	97.74080		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,930.74000		4.93074	0.00000	4,942.44000	4.94244	4,930.740	10.47	(0.71)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	919.91000		0.91991	0.00000	928.40000	0.92840	919.910	11.22	(0.22)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.47895		95.07110	0.00000	9.47961	95.06542		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.54157		96.77598	0.00000	9.54227	96.77003		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.60748		94.02939	0.00000	9.60823	94.02310		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		9.28728		124.28951	0.00000	9.28285	124.34155		8.72	0.00	124,289.51	1	77,717.00
R2053	On 06/08/2026	Bond Future	0.00		9.34049		126.53796	0.00000	9.33591	126.59115		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	10.83000		0.01083	0.00000	11.50000	0.01150	10.830	7.48	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,860.47000		1.86047	0.00000	1,890.21000	1.89021	1,860.470	9.66	0.37	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,707.06000		4.70706	0.00000	4,683.61000	4.68361	4,707.060	9.66	(0.63)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,954.94000		1.95494	0.00000	1,947.19000	1.94719	1,954.940	10.34	(0.35)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.39139		122.95858	0.00000	9.38668	123.01267		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.44837		125.16304	0.00000	9.44353	125.21797		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.51191		121.49017	0.00000	9.50696	121.54562		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		8.98814		83.01542	0.00000	9.07064	82.54671		6.24	0.00	8,135,511.16	98	45,588.00
R209	On 06/08/2026	Bond Future	0.00		9.05111		84.51723	0.00000	9.13671	84.04010		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	9.11209	82.88995	0.00000	9.20090	82.40428		6.07	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.18269	84.37632	0.00000	9.27499	83.88177		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	116.02000	0.11602	0.00000	87.68000	0.08768	116.020	5.15	0.07	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,651.03000	2.65103	0.00000	2,952.51000	2.95251	2,651.030	6.23	(0.58)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.26403	82.70070	0.00000	9.36005	82.19729		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	300.43000	0.30043	0.00000	241.06000	0.24106	300.430	5.31	0.13	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,217.81000	2.21781	0.00000	2,463.72000	2.46372	2,217.810	6.73	(0.47)	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	259.85615	259.85615	0.00000	259.86222	259.86222		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	264.62123	264.62123	0.00000	264.62767	264.62767		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	265.93238	265.93238	0.00000	265.94098	265.94098		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	270.76365	270.76365	0.00000	270.77194	270.77194		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	271.97956	271.97956	0.00000	271.99305	271.99305		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	8.34131	96.15246	0.00000	8.46648	95.68224		3.88	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.40933	97.89188	0.00000	8.54272	97.41330		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.48110	96.10663	0.00000	8.62353	95.61942		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.57438	97.83029	0.00000	8.72731	97.33419		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.68505	95.99036	0.00000	8.84966	95.48527		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	599.91000	0.59991	0.00000	462.48000	0.46248	599.910	3.11	0.30	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	887.13000	0.88713	0.00000	1,065.50000	1.06550	887.130	3.96	(0.33)	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	9.32537	78.83553	0.00000	9.33623	78.76338		7.72	0.00	112,734,807.90	1,430	38,656.00
R214	On 06/08/2026	Bond Future	0.00	9.38471	80.26171	0.00000	9.39590	80.18832		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.44394	78.41220	0.00000	9.45547	78.33753		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.51159	79.81843	0.00000	9.52352	79.74225		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.58332	77.91691	0.00000	9.59566	77.83922		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 :											932,325,724.64	6,182	1,778,863.00	
Grand Total:											932,325,724.64	6,182	1,778,863.00	