

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2026

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	1,247.54100	1,247.54100	0.00000	1,254.51900	1,254.51900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,269.86300	1,269.86300	0.00000	1,276.96700	1,276.96700		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,292.99600	1,292.99600	0.00000	1,300.23000	1,300.23000		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,316.20600	1,316.20600	0.00000	1,323.56800	1,323.56800		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,339.25900	1,339.25900	0.00000	1,346.74600	1,346.74600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,595.59000	1,595.59000	0.00000	1,609.39200	1,609.39200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,624.14000	1,624.14000	0.00000	1,638.19100	1,638.19100		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,653.72700	1,653.72700	0.00000	1,668.03400	1,668.03400		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,683.41200	1,683.41200	0.00000	1,697.97300	1,697.97300		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,712.89600	1,712.89600	0.00000	1,727.70700	1,727.70700		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,354.56300	1,354.56300	0.00000	1,367.13300	1,367.13300		0.00	0.00	0.00	0	73.00
ALBI	On 06/08/2026		Index Future	0.00	1,378.80000	1,378.80000	0.00000	1,391.59600	1,391.59600		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,403.91700	1,403.91700	0.00000	1,416.94700	1,416.94700		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,429.11800	1,429.11800	0.00000	1,442.38000	1,442.38000		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,454.14800	1,454.14800	0.00000	1,467.63800	1,467.63800		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	9.43729	91.06578	0.00000	9.30191	91.72889		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.53287	92.73538	0.00000	9.39092	93.41092		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.63121	90.63583	0.00000	9.48237	91.32371		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.74806	92.28215	0.00000	9.59170	92.98206		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.87869	90.12290	0.00000	9.71436	90.83446		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	9.87926	89.42286	0.00000	9.73420	90.49056		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.95603	91.06248	0.00000	9.80609	92.15009		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.03154	88.46119	0.00000	9.87659	89.56867		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.11507	90.06726	0.00000	9.95494	91.19436		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.20921	87.39744	0.00000	10.04356	88.54375		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	1,327.75900	1,327.75900	0.00000	1,340.45900	1,340.45900		0.00	0.00	39,832,770.00	3	613.00
GOVI	On 06/08/2026		GOVI	0.00	1,351.51600	1,351.51600	0.00000	1,364.44600	1,364.44600		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,376.13700	1,376.13700	0.00000	1,389.30200	1,389.30200		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,400.83900	1,400.83900	0.00000	1,414.23800	1,414.23800		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,425.37300	1,425.37300	0.00000	1,439.00400	1,439.00400		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	146.11140	146.11140	0.00000	146.10026	146.10026		0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	148.79023	148.79023	0.00000	148.77937	148.77937		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.02672	150.02672	0.00000	150.01785	150.01785		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.75331	152.75331	0.00000	152.74345	152.74345		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	153.94928	153.94928	0.00000	153.94650	153.94650		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	114.35814	114.35814	0.00000	114.16557	114.16557		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.03867	114.03867	0.00000	113.84624	113.84624		1.77	0.00	18,930,419.22	166	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.12059	116.12059	0.00000	115.92469	115.92469		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.76566	115.76566	0.00000	115.57501	115.57501		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.81547	117.81547	0.00000	117.62049	117.62049		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	142.10919	142.10919	0.00000	141.88976	141.88976		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	144.71465	144.71465	0.00000	144.49160	144.49160		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	145.77488	145.77488	0.00000	145.54994	145.54994		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.42426	148.42426	0.00000	148.19441	148.19441		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.43939	149.43939	0.00000	149.21198	149.21198		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	157.10032	157.10032	0.00000	156.86931	156.86931		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.78699	157.78699	0.00000	157.55522	157.55522		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.66753	160.66753	0.00000	160.43173	160.43173		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	161.34948	161.34948	0.00000	161.11695	161.11695		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	164.20801	164.20801	0.00000	163.96996	163.96996		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	121.71890	121.71890	0.00000	121.58391	121.58391		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	121.10435	121.10435	0.00000	120.97115	120.97115		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	123.31529	123.31529	0.00000	123.17983	123.17983		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	122.65227	122.65227	0.00000	122.52475	122.52475		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	124.82373	124.82373	0.00000	124.69284	124.69284		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	137.77595	137.77595	0.00000	137.57727	137.57727		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	140.30190	140.30190	0.00000	140.10007	140.10007		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	140.53807	140.53807	0.00000	140.33576	140.33576		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	143.09188	143.09188	0.00000	142.88522	142.88522		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	143.25213	143.25213	0.00000	143.05391	143.05391		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	141.01197	141.01197	0.00000	141.49203	141.49203		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	141.15370	141.15370	0.00000	141.64644	141.64644		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	143.73066	143.73066	0.00000	144.23257	144.23257		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	143.85163	143.85163	0.00000	144.36958	144.36958		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	146.39993	146.39993	0.00000	146.92579	146.92579		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	128.86389	128.86389	0.00000	131.26369	131.26369		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	128.38031	128.38031	0.00000	130.82852	130.82852		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	130.72410	130.72410	0.00000	133.21720	133.21720		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	130.19588	130.19588	0.00000	132.74455	132.74455		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	132.50112	132.50112	0.00000	135.09388	135.09388		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	434.84600	434.84600	0.00000	435.31500	435.31500		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	442.73300	442.73300	0.00000	443.21100	443.21100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	450.90300	450.90300	0.00000	451.39000	451.39000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	459.09900	459.09900	0.00000	459.59400	459.59400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	467.24100	467.24100	0.00000	467.74300	467.74300		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	7.22154	102.79206	0.00000	7.11156	102.85414	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.15117	100.91006	0.00000	6.96347	100.97638	0.26		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.68253	102.72887	0.00000	6.09266	102.79648	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	7.36660	105.57386	0.00000	7.32993	105.62932	1.20		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.39163	104.62237	0.00000	7.34734	104.67547	1.03		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.39011	105.88387	0.00000	7.33526	105.94114	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	296.20103	296.20103	0.00000	298.96478	298.96478	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	296.22861	296.22861	0.00000	299.05182	299.05182	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	301.63657	301.63657	0.00000	304.51156	304.51156	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	301.61353	301.61353	0.00000	304.55350	304.55350	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	306.95710	306.95710	0.00000	309.94677	309.94677	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	8.25093	101.42194	0.00000	8.10243	101.88897	3.04		0.00	185,906,416.02	1,833	144,250.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.21000	0.00021	0.00000	1.14000	0.00114	0.210	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	32.81000	0.03281	0.00000	81.68000	0.08168	32.810	3.01	0.07	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,176.81000	1.17681	0.00000	833.83000	0.83383	1,176.810	3.23	(0.80)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.34108	99.24694	0.00000	8.17973	99.72276		2.88	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	8.25000	0.00825	0.00000	19.39000	0.01939	8.250	2.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	131.28000	0.13128	0.00000	219.02000	0.21902	131.280	2.84	0.15	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,272.77000	1.27277	0.00000	983.52000	0.98352	1,272.770	3.19	(0.66)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.41888	101.03580	0.00000	8.24353	101.52028		2.67	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.52473	98.84125	0.00000	8.33277	99.33390		2.55	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.68123	100.56745	0.00000	8.46970	101.06789		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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	8.65934	99.07450	0.00000	8.51816	99.71028		4.42	0.00	72,720,683.00	734	167,530.00
R2032	On 06/08/2026	Bond Future	0.00	8.73831	100.86644	0.00000	8.58897	101.51415		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.81641	98.52555	0.00000	8.65837	99.18503		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.91177	100.29273	0.00000	8.74420	100.96347		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.02792	97.88788	0.00000	8.84990	98.56937		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	8.74812	107.50264	0.00000	8.61237	108.22506		6.47	0.00	3,977,597.68	37	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.82489	109.44706	0.00000	8.68193	110.18298		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.90031	106.37863	0.00000	8.74975	107.12794		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.99077	108.28651	0.00000	8.83201	109.04859		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.09904	105.13893	0.00000	8.93139	105.91332		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	8.98501	101.07773	0.00000	8.84921	101.89301		5.44	0.00	91,980,734.30	910	105,658.00
R2035	On 07/05/2026	Bond Future	8.29 Call	9.16000	0.00916	0.00000	30.63000	0.03063	9.160	5.05	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,151.17000	4.15117	0.00000	3,361.50000	3.36150	4,151.170	5.09	(0.98)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,747.53000	2.74753	0.00000	2,058.96000	2.05896	2,747.530	5.55	(0.89)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	443.56000	0.44356	0.00000	757.51000	0.75751	443.560	6.08	0.31	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	522.99000	0.52299	0.00000	321.66000	0.32166	522.990	7.00	(0.31)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,941.53000	3.94153	0.00000	4,701.34000	4.70134	3,941.530	7.91	0.91	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,046.47000	4.04647	0.00000	4,809.72000	4.80972	4,046.470	7.95	0.91	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,310.39000	4.31039	0.00000	5,081.38000	5.08138	4,310.390	8.05	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	23.16000	0.02316	0.00000	12.54000	0.01254	23.160	8.85	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	21.63000	0.02163	0.00000	11.70000	0.01170	21.630	8.89	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	18.22000	0.01822	0.00000	9.83000	0.00983	18.220	8.99	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	3.29000	0.00329	0.00000	1.70000	0.00170	3.290	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	2.95000	0.00295	0.00000	1.52000	0.00152	2.950	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	2.24000	0.00224	0.00000	1.14000	0.00114	2.240	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.05646	102.90591	0.00000	8.91468	103.73629		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	2.67000	0.00267	0.00000	6.86000	0.00686	2.670	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	12.57000	0.01257	0.00000	28.48000	0.02848	12.570	4.52	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	106.44000	0.10644	0.00000	190.44000	0.19044	106.440	4.88	0.08	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,430.11000	4.43011	0.00000	3,701.91000	3.70191	4,430.110	4.96	(0.90)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	648.84000	0.64884	0.00000	930.71000	0.93071	648.840	5.62	0.29	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	828.15000	0.82815	0.00000	1,153.37000	1.15337	828.150	5.77	0.34	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,849.99000	1.84999	0.00000	2,344.77000	2.34477	1,849.990	6.39	0.55	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,253.07000	1.25307	0.00000	951.47000	0.95147	1,253.070	6.53	(0.41)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,180.02000	2.18002	0.00000	2,712.86000	2.71286	2,180.020	6.55	0.60	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	939.79000	0.93979	0.00000	704.94000	0.70494	939.790	6.86	(0.32)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	634.54000	0.63454	0.00000	469.33000	0.46933	634.540	7.25	(0.23)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	555.37000	0.55537	0.00000	409.03000	0.40903	555.370	7.38	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	546.27000	0.54627	0.00000	402.13000	0.40213	546.270	7.39	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	277.29000	0.27729	0.00000	200.88000	0.20088	277.290	8.03	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	239.50000	0.23950	0.00000	173.08000	0.17308	239.500	8.17	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.12908	100.26012	0.00000	8.98112	101.10558		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	52.33000	0.05233	0.00000	92.84000	0.09284	52.330	4.59	0.04	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,265.10000	4.26510	0.00000	3,606.86000	3.60686	4,265.100	5.23	(0.81)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,056.69000	1.05669	0.00000	1,385.92000	1.38592	1,056.690	5.75	0.35	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,420.38000	2.42038	0.00000	1,976.16000	1.97616	2,420.380	6.03	(0.57)	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	1,628.91000	1.62891	0.00000	1,307.46000	1.30746	1,628.910	6.54	(0.42)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	879.63000	0.87963	0.00000	692.65000	0.69265	879.630	7.26	(0.25)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.21504	102.05856	0.00000	9.06039	102.91866		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	33.58000	0.03358	0.00000	58.29000	0.05829	33.580	4.35	0.02	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	236.51000	0.23651	0.00000	349.24000	0.34924	236.510	4.73	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,327.29000	3.32729	0.00000	2,808.12000	2.80812	3,327.290	5.56	(0.64)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.30904	99.34191	0.00000	9.14747	100.21620		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		9.28431	97.09297	0.00000	9.14392	98.00625		6.13	0.00	116,802,842.91	1,203	219,881.00
R2037	On 07/05/2026	Bond Future	9.00	Call	315.41000	0.31541	0.00000	588.22000	0.58822	315.410	6.75	0.23	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,913.59000	1.91359	0.00000	2,594.92000	2.59492	1,913.590	7.98	0.68	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	97.53000	0.09753	0.00000	54.02000	0.05402	97.530	9.28	(0.07)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,992.61000	9.99261	0.00000	10,904.13000	10.90413	9,992.610	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		9.36331	94.58909	0.00000	9.21732	95.51922		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,663.49000	4.66349	0.00000	5,427.94000	5.42794	4,663.490	8.90	0.79	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	214.90000	0.21490	0.00000	154.94000	0.15494	214.900	10.19	(0.08)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	50.68000	0.05068	0.00000	34.39000	0.03439	50.680	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.43329	96.29402	0.00000	9.28177	97.24101		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,315.81000	2.31581	0.00000	2,847.79000	2.84779	2,315.810	7.30	0.52	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	862.85000	0.86285	0.00000	677.92000	0.67792	862.850	8.63	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	415.13000	0.41513	0.00000	321.45000	0.32145	415.130	9.49	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.51433	93.76384	0.00000	9.35685	94.72737		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	170.72000	0.17072	0.00000	267.69000	0.26769	170.720	5.29	0.08	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,987.02000	2.98702	0.00000	2,469.59000	2.46959	2,987.020	6.51	(0.57)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,775.16000	1.77516	0.00000	1,441.12000	1.44112	1,775.160	7.36	(0.38)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.61151	95.40077	0.00000	9.44777	96.38034		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		9.37329	111.85371	0.00000	9.21808	113.04232		6.31	0.00	0.00	0	4,390.00
R2038	On 06/08/2026	Bond Future	0.00		9.45119	113.87679	0.00000	9.28989	115.08736		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.52729	110.44715	0.00000	9.35975	111.67963		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.61364	112.42785	0.00000	9.43951	113.68186		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.71131	108.91147	0.00000	9.53026	110.18626		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		9.44200	104.30220	0.00000	9.30216	105.36328		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.51750	106.18874	0.00000	9.37247	107.26940		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.59112	103.12460	0.00000	9.44079	104.22483		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.67418	104.97408	0.00000	9.51829	106.09344		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.76759	101.83159	0.00000	9.60587	102.96951		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		9.50335	98.67033	0.00000	9.35806	99.75032		6.93	0.00	635,436,925.20	6,440	56,090.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1.57000	0.00157	0.00000	7.78000	0.00778	1.570	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,303.18000	8.30318	0.00000	9,369.65000	9.36965	8,303.180	11.45	0.98	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.21000	0.00021	0.00000	0.09000	0.00009	0.210	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.58073	95.94446	0.00000	9.43018	97.04428		7.00	0.00	0.00	0	47,386.00
R2040	On 05/11/2026	Bond Future	0.00		9.64944	97.67382	0.00000	9.49375	98.79352		6.78	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	
R2040	On 05/11/2026	Bond Future	9.91	Call	3,712.10	0000	3.71210	0.00000	4,446.04	0000	4.44604	3,712.100	8.77	0.62	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	773.85	0000	0.77385	0.00000	602.24	0000	0.60224	773.850	10.23	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	340.51	0000	0.34051	0.00000	258.73	0000	0.25873	340.510	10.86	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.72790		94.91785	0.00000	9.56669		96.05720		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	296.56	0000	0.29656	0.00000	453.53	0000	0.45353	296.560	6.12	0.11	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,956.43	0000	2.95643	0.00000	2,418.08	0000	2.41808	2,956.430	7.70	(0.51)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,759.86	0000	1.75986	0.00000	1,416.92	0000	1.41692	1,759.860	8.67	(0.33)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.82004		96.57475	0.00000	9.65307		97.73322		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		9.53485		105.92108	0.00000	9.38997		107.14710		7.34	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00		9.60642		107.83681	0.00000	9.45654		109.08551		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.67594		104.67635	0.00000	9.52099		105.94767		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.75372		106.55370	0.00000	9.59348		107.84713		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.84048		103.31269	0.00000	9.67470		104.62774		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		9.54936		95.64795	0.00000	9.39898		96.86776		7.81	0.00	0.00	0	143,528.00
R2044	On 07/05/2026	Bond Future	10.00	Put	369.21	0000	0.36921	0.00000	208.93	0000	0.20893	369.210	10.99	(0.17)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.61936		92.99269	0.00000	9.46403		94.23480		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,591.36	0000	5.59136	0.00000	4,616.17	0000	4.61617	5,591.360	9.01	(0.82)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,864.32	0000	3.86432	0.00000	3,039.52	0000	3.03952	3,864.320	8.64	(0.71)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,835.52	0000	1.83552	0.00000	1,375.07	0000	1.37507	1,835.520	10.09	(0.42)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.68121		94.66881	0.00000	9.52107		95.93343		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.75128		91.98425	0.00000	9.58601		93.27104		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.83290		93.58989	0.00000	9.66228		94.89842		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		9.52377		94.65554	0.00000	9.36819		96.00959		8.47	0.00	712,377,594.04	7,526	282,098.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.01000		0.00001	0.00000	0.09000		0.00009	0.010	7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	2.80000		0.00280	0.00000	14.19000		0.01419	2.800	7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.58416		96.36754	0.00000	9.42381		97.74646		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,951.78	0000	5.95178	0.00000	4,930.74	0000	4.93074	5,951.780	10.47	(0.78)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,265.89	0000	1.26589	0.00000	919.91	0000	0.91991	1,265.890	11.22	(0.29)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.64408		93.66733	0.00000	9.47895		95.07110		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.71181		95.34744	0.00000	9.54157		96.77598		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.78287		92.57666	0.00000	9.60748		94.02939		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		9.43748		122.54693	0.00000	9.28728		124.28951		8.72	0.00	0.00	0	77,717.00
R2053	On 06/08/2026	Bond Future	0.00		9.49526		124.76337	0.00000	9.34049		126.53796		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	3.85000		0.00385	0.00000	10.83000		0.01083	3.850	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,275.40	0000	1.27540	0.00000	1,860.47	0000	1.86047	1,275.400	9.66	0.28	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,896.58	0000	5.89658	0.00000	4,707.06	0000	4.70706	5,896.580	9.66	(0.72)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,629.78	0000	2.62978	0.00000	1,954.94	0000	1.95494	2,629.780	10.34	(0.43)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.55076		121.15189	0.00000	9.39139		122.95858		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.61254		123.32466	0.00000	9.44837		125.16304		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.68109		119.62081	0.00000	9.51191		121.49017		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		9.12328		82.24943	0.00000	8.98814		83.01542		6.24	0.00	106,513,011.85	1,295	45,923.00
R209	On 06/08/2026	Bond Future	0.00		9.19141		83.73706	0.00000	9.05111		84.51723		6.03	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.25769		82.09563	0.00000	9.11209		82.88995		6.07	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	9.33387	83.56826	0.00000	9.18269	84.37632		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	71.42000	0.07142	0.00000	116.02000	0.11602	71.420	5.15	0.04	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,145.91000	3.14591	0.00000	2,651.03000	2.65103	3,145.910	6.23	(0.65)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.42109	81.87930	0.00000	9.26403	82.70070		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	206.22000	0.20622	0.00000	300.43000	0.30043	206.220	5.31	0.10	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,620.43000	2.62043	0.00000	2,217.81000	2.21781	2,620.430	6.73	(0.52)	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	260.11537	260.11537	0.00000	259.85615	259.85615		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	264.88441	264.88441	0.00000	264.62123	264.62123		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.19516	266.19516	0.00000	265.93238	265.93238		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.03270	271.03270	0.00000	270.76365	270.76365		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.23533	272.23533	0.00000	271.97956	271.97956		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	8.48878	95.59877	0.00000	8.34131	96.15246		3.88	0.00	124,947,592.39	1,307	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.56662	97.32786	0.00000	8.40933	97.89188		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.64908	95.53235	0.00000	8.48110	96.10663		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.75454	97.24618	0.00000	8.57438	97.83029		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.87860	95.39681	0.00000	8.68505	95.99036		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	438.50000	0.43850	0.00000	599.91000	0.59991	438.500	3.11	0.24	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,095.16000	1.09516	0.00000	887.13000	0.88713	1,095.160	3.96	(0.38)	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	9.47075	77.87736	0.00000	9.32537	78.83553		7.72	0.00	8,332,877.52	107	38,763.00
R214	On 06/08/2026	Bond Future	0.00	9.53472	79.28595	0.00000	9.38471	80.26171		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.59863	77.41879	0.00000	9.44394	78.41220		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.67126	78.80757	0.00000	9.51159	79.81843		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.74803	76.88898	0.00000	9.58332	77.91691		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 :											2,117,759,464.13	21,561	1,771,225.00	
Grand Total:											2,117,759,464.13	21,561	1,771,225.00	