

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2026

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	1,243.39600	1,243.39600	0.00000	1,247.54100	1,247.54100	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,265.64200	1,265.64200	0.00000	1,269.86300	1,269.86300	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,288.69800	1,288.69800	0.00000	1,292.99600	1,292.99600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,311.83300	1,311.83300	0.00000	1,316.20600	1,316.20600	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,334.81200	1,334.81200	0.00000	1,339.25900	1,339.25900	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,587.73600	1,587.73600	0.00000	1,595.59000	1,595.59000	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,616.14300	1,616.14300	0.00000	1,624.14000	1,624.14000	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,645.58400	1,645.58400	0.00000	1,653.72700	1,653.72700	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,675.12500	1,675.12500	0.00000	1,683.41200	1,683.41200	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,704.46900	1,704.46900	0.00000	1,712.89600	1,712.89600	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,347.53700	1,347.53700	0.00000	1,354.56300	1,354.56300	0.00	0.00	0.00	0	73.00
ALBI	On 06/08/2026		Index Future	0.00	1,371.64700	1,371.64700	0.00000	1,378.80000	1,378.80000	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,396.63400	1,396.63400	0.00000	1,403.91700	1,403.91700	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,421.70600	1,421.70600	0.00000	1,429.11800	1,429.11800	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,446.61000	1,446.61000	0.00000	1,454.14800	1,454.14800	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	9.52332	90.64756	0.00000	9.43729	91.06578	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.62306	92.30945	0.00000	9.53287	92.73538	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.72580	90.20207	0.00000	9.63121	90.63583	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.84747	91.84070	0.00000	9.74806	92.28215	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.98324	89.67385	0.00000	9.87869	90.12290	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	9.96488	88.80145	0.00000	9.87926	89.42286	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.04454	90.42959	0.00000	9.95603	91.06248	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.12304	87.81671	0.00000	10.03154	88.46119	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.20968	89.41121	0.00000	10.11507	90.06726	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.30713	86.73008	0.00000	10.20921	87.39744	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	1,320.72900	1,320.72900	0.00000	1,327.75900	1,327.75900	0.00	0.00	39,621,870.00	3	616.00
GOVI	On 06/08/2026		GOVI	0.00	1,344.35900	1,344.35900	0.00000	1,351.51600	1,351.51600	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,368.84900	1,368.84900	0.00000	1,376.13700	1,376.13700	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,393.42200	1,393.42200	0.00000	1,400.83900	1,400.83900	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,417.83100	1,417.83100	0.00000	1,425.37300	1,425.37300	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	146.15036	146.15036	0.00000	146.11140	146.11140	0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	148.82980	148.82980	0.00000	148.79023	148.79023	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.06752	150.06752	0.00000	150.02672	150.02672	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.79509	152.79509	0.00000	152.75331	152.75331	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	153.99728	153.99728	0.00000	153.94928	153.94928	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	114.25742	114.25742	0.00000	114.35814	114.35814		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.93602	113.93602	0.00000	114.03867	114.03867		1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.01608	116.01608	0.00000	116.12059	116.12059		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.66433	115.66433	0.00000	115.76566	115.76566		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.71270	117.71270	0.00000	117.81547	117.81547		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	141.34232	141.34232	0.00000	142.10919	142.10919		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	143.93362	143.93362	0.00000	144.71465	144.71465		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.97975	144.97975	0.00000	145.77488	145.77488		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.61491	147.61491	0.00000	148.42426	148.42426		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.62038	148.62038	0.00000	149.43939	149.43939		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	156.70583	156.70583	0.00000	157.10032	157.10032		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.38519	157.38519	0.00000	157.78699	157.78699		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.25847	160.25847	0.00000	160.66753	160.66753		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	160.93775	160.93775	0.00000	161.34948	161.34948		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	163.78937	163.78937	0.00000	164.20801	164.20801		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	121.37055	121.37055	0.00000	121.71890	121.71890		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	120.74954	120.74954	0.00000	121.10435	121.10435		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	122.95402	122.95402	0.00000	123.31529	123.31529		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	122.29046	122.29046	0.00000	122.65227	122.65227		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	124.45586	124.45586	0.00000	124.82373	124.82373		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	137.36769	137.36769	0.00000	137.77595	137.77595		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	139.88617	139.88617	0.00000	140.30190	140.30190		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	140.11535	140.11535	0.00000	140.53807	140.53807		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	142.66184	142.66184	0.00000	143.09188	143.09188		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	142.82274	142.82274	0.00000	143.25213	143.25213		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	140.53773	140.53773	0.00000	141.01197	141.01197		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	140.67054	140.67054	0.00000	141.15370	141.15370		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	143.23868	143.23868	0.00000	143.73066	143.73066		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	143.35444	143.35444	0.00000	143.85163	143.85163		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	145.89440	145.89440	0.00000	146.39993	146.39993		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	128.00776	128.00776	0.00000	128.86389	128.86389		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	127.50860	127.50860	0.00000	128.38031	128.38031		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	129.83642	129.83642	0.00000	130.72410	130.72410		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	129.29792	129.29792	0.00000	130.19588	130.19588		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	131.58755	131.58755	0.00000	132.50112	132.50112		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	433.45600	433.45600	0.00000	434.84600	434.84600		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	441.31700	441.31700	0.00000	442.73300	442.73300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	449.46000	449.46000	0.00000	450.90300	450.90300		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	457.63100	457.63100	0.00000	459.09900	459.09900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	465.74800	465.74800	0.00000	467.24100	467.24100		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	8.37200		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	7.40530	102.68846	0.00000	7.22154	102.79206	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.46353	100.79988	0.00000	7.15117	100.91006	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.66313	102.61668	0.00000	6.68253	102.72887	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	7.51340	105.35221	0.00000	7.36660	105.57386	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.56796	104.41129	0.00000	7.39163	104.62237	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.60818	105.65661	0.00000	7.39011	105.88387	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	293.67254	293.67254	0.00000	296.20103	296.20103	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	293.65352	293.65352	0.00000	296.22861	296.22861	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	299.01437	299.01437	0.00000	301.63657	301.63657	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	298.95030	298.95030	0.00000	301.61353	301.61353	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.24744	304.24744	0.00000	306.95710	306.95710	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	8.33328	101.16410	0.00000	8.25093	101.42194	3.04	0.00	287,002,551.70	2,837	144,250.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	0.07000	0.00007	0.00000	0.21000	0.00021	0.070	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	18.03000	0.01803	0.00000	32.81000	0.03281	18.030	3.01	0.04	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,388.17000	1.38817	0.00000	1,176.81000	1.17681	1,388.170	3.23	(0.86)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.43054	98.98433	0.00000	8.34108	99.24694	2.88	0.00	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	4.88000	0.00488	0.00000	8.25000	0.00825	4.880	2.49	0.01	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	95.89000	0.09589	0.00000	131.28000	0.13128	95.890	2.84	0.11	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,449.78000	1.44978	0.00000	1,272.77000	1.27277	1,449.780	3.19	(0.71)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.51610	100.76845	0.00000	8.41888	101.03580	2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.63122	98.56926	0.00000	8.52473	98.84125	2.55	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.79867	100.29097	0.00000	8.68123	100.56745	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	8.75101	98.66439	0.00000	8.65934	99.07450		4.42	0.00	3,255,924.87	33	167,530.00
R2032	On 06/08/2026	Bond Future	0.00	8.83525	100.44882	0.00000	8.73831	100.86644		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.91901	98.10034	0.00000	8.81641	98.52555		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	9.02061	99.86010	0.00000	8.91177	100.29273		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.14367	97.44791	0.00000	9.02792	97.88788		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	8.83962	107.01922	0.00000	8.74812	107.50264		6.47	0.00	749,134.54	7	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.92123	108.95477	0.00000	8.82489	109.44706		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	9.00177	105.87748	0.00000	8.90031	106.37863		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.09783	107.77654	0.00000	8.99077	108.28651		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.21220	104.62032	0.00000	9.09904	105.13893		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	9.06599	100.59568	0.00000	8.98501	101.07773		5.44	0.00	274,324,419.36	2,727	106,205.00
R2035	On 07/05/2026	Bond Future	8.29 Call	3.93000	0.00393	0.00000	9.16000	0.00916	3.930	5.05	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,626.77000	4.62677	0.00000	4,151.17000	4.15117	4,626.770	5.09	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	3,184.89000	3.18489	0.00000	2,747.53000	2.74753	3,184.890	5.55	(0.93)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	305.39000	0.30539	0.00000	443.56000	0.44356	305.390	6.08	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	677.47000	0.67747	0.00000	522.99000	0.52299	677.470	7.00	(0.37)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,504.94000	3.50494	0.00000	3,941.53000	3.94153	3,504.940	7.91	0.88	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,607.14000	3.60714	0.00000	4,046.47000	4.04647	3,607.140	7.95	0.89	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,864.88000	3.86488	0.00000	4,310.39000	4.31039	3,864.880	8.05	0.90	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	32.08000	0.03208	0.00000	23.16000	0.02316	32.080	8.85	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	29.97000	0.02997	0.00000	21.63000	0.02163	29.970	8.89	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	25.28000	0.02528	0.00000	18.22000	0.01822	25.280	8.99	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	4.63000	0.00463	0.00000	3.29000	0.00329	4.630	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	4.16000	0.00416	0.00000	2.95000	0.00295	4.160	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	3.18000	0.00318	0.00000	2.24000	0.00224	3.180	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.14099	102.41510	0.00000	9.05646	102.90591		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	1.44000	0.00144	0.00000	2.67000	0.00267	1.440	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	7.36000	0.00736	0.00000	12.57000	0.01257	7.360	4.52	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	72.68000	0.07268	0.00000	106.44000	0.10644	72.680	4.88	0.06	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,878.67000	4.87867	0.00000	4,430.11000	4.43011	4,878.670	4.96	(0.93)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	512.53000	0.51253	0.00000	648.84000	0.64884	512.530	5.62	0.25	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	667.08000	0.66708	0.00000	828.15000	0.82815	667.080	5.77	0.29	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,586.23000	1.58623	0.00000	1,849.99000	1.84999	1,586.230	6.39	0.50	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,458.51000	1.45851	0.00000	1,253.07000	1.25307	1,458.510	6.53	(0.45)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,892.05000	1.89205	0.00000	2,180.02000	2.18002	1,892.050	6.55	0.55	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,101.89000	1.10189	0.00000	939.79000	0.93979	1,101.890	6.86	(0.36)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	750.21000	0.75021	0.00000	634.54000	0.63454	750.210	7.25	(0.26)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	658.25000	0.65825	0.00000	555.37000	0.55537	658.250	7.38	(0.24)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	647.64000	0.64764	0.00000	546.27000	0.54627	647.640	7.39	(0.23)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	331.82000	0.33182	0.00000	277.29000	0.27729	331.820	8.03	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	286.98000	0.28698	0.00000	239.50000	0.23950	286.980	8.17	(0.11)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.21731	99.76039	0.00000	9.12908	100.26012		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	36.20000	0.03620	0.00000	52.33000	0.05233	36.200	4.59	0.03	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,675.96000	4.67596	0.00000	4,265.10000	4.26510	4,675.960	5.23	(0.84)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	888.17000	0.88817	0.00000	1,056.69000	1.05669	888.170	5.75	0.31	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,708.91000	2.70891	0.00000	2,420.38000	2.42038	2,708.910	6.03	(0.61)	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	1,841.86000	1.84186	0.00000	1,628.91000	1.62891	1,841.860	6.54	(0.45)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,006.14000	1.00614	0.00000	879.63000	0.87963	1,006.140	7.26	(0.28)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.30730	101.55004	0.00000	9.21504	102.05856		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	23.66000	0.02366	0.00000	33.58000	0.03358	23.660	4.35	0.02	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	184.57000	0.18457	0.00000	236.51000	0.23651	184.570	4.73	0.09	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,657.76000	3.65776	0.00000	3,327.29000	3.32729	3,657.760	5.56	(0.67)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.40549	98.82476	0.00000	9.30904	99.34191		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		9.35996	96.60569	0.00000	9.28431	97.09297		6.13	0.00	241,804,042.07	2,503	219,889.00
R2037	On 07/05/2026	Bond Future	9.00	Call	212.56000	0.21256	0.00000	315.41000	0.31541	212.560	6.75	0.17	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,584.79000	1.58479	0.00000	1,913.59000	1.91359	1,584.790	7.98	0.62	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	129.37000	0.12937	0.00000	97.53000	0.09753	129.370	9.28	(0.08)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,506.64000	9.50664	0.00000	9,992.61000	9.99261	9,506.640	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		9.44198	94.09292	0.00000	9.36331	94.58909		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,271.32000	4.27132	0.00000	4,663.49000	4.66349	4,271.320	8.90	0.77	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	253.05000	0.25305	0.00000	214.90000	0.21490	253.050	10.19	(0.09)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	61.45000	0.06145	0.00000	50.68000	0.05068	61.450	10.29	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.51495	95.78888	0.00000	9.43329	96.29402		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,055.72000	2.05572	0.00000	2,315.81000	2.31581	2,055.720	7.30	0.49	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	975.12000	0.97512	0.00000	862.85000	0.86285	975.120	8.63	(0.24)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	472.66000	0.47266	0.00000	415.13000	0.41513	472.660	9.49	(0.13)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.59923	93.24981	0.00000	9.51433	93.76384		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	131.72000	0.13172	0.00000	170.72000	0.17072	131.720	5.29	0.07	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,287.54000	3.28754	0.00000	2,987.02000	2.98702	3,287.540	6.51	(0.61)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,973.43000	1.97343	0.00000	1,775.16000	1.77516	1,973.430	7.36	(0.41)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.69983	94.87802	0.00000	9.61151	95.40077		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		9.44380	111.31960	0.00000	9.37329	111.85371		6.31	0.00	7,681,052.40	69	4,431.00
R2038	On 06/08/2026	Bond Future	0.00		9.52447	113.33291	0.00000	9.45119	113.87679		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.60343	109.89338	0.00000	9.52729	110.44715		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.69279	111.86443	0.00000	9.61364	112.42785		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.79366	108.33848	0.00000	9.71131	108.91147		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		9.51756	103.73523	0.00000	9.44200	104.30220		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.59587	105.61139	0.00000	9.51750	106.18874		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.67237	102.53683	0.00000	9.59112	103.12460		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.75847	104.37598	0.00000	9.67418	104.97408		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.85510	101.22325	0.00000	9.76759	101.83159		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		9.59416	98.00398	0.00000	9.50335	98.67033		6.93	0.00	334,487,583.74	3,413	56,080.00
R2040	On 07/05/2026	Bond Future	8.65	Call	0.48000	0.00048	0.00000	1.57000	0.00157	0.480	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	7,649.23000	7.64923	0.00000	8,303.18000	8.30318	7,649.230	11.45	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.33000	0.00033	0.00000	0.21000	0.00021	0.330	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	0.01000	0.00001	0.010	12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.67485	95.26590	0.00000	9.58073	95.94446		7.00	0.00	0.00	0	47,386.00
R2040	On 05/11/2026	Bond Future	0.00		9.74680	96.98297	0.00000	9.64944	97.67382		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	3,291.38000	3.29138	0.00000	3,712.10000	3.71210	3,291.380	8.77	0.58	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	897.17000	0.89717	0.00000	773.85000	0.77385	897.170	10.23	(0.20)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	400.52000	0.40052	0.00000	340.51000	0.34051	400.520	10.86	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.82875	94.21481	0.00000	9.72790	94.91785		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	223.20000	0.22320	0.00000	296.56000	0.29656	223.200	6.12	0.09	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,324.52000	3.32452	0.00000	2,956.43000	2.95643	3,324.520	7.70	(0.55)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,999.52000	1.99952	0.00000	1,759.86000	1.75986	1,999.520	8.67	(0.36)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.92456	95.85965	0.00000	9.82004	96.57475		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		9.61545	105.24814	0.00000	9.53485	105.92108		7.34	0.00	736,736.98	7	4,286.00
R2042	On 06/08/2026	Bond Future	0.00		9.68980	107.15165	0.00000	9.60642	107.83681		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.76216	103.97882	0.00000	9.67594	104.67635		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.84295	105.84371	0.00000	9.75372	106.55370		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.93285	102.59063	0.00000	9.84048	103.31269		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		9.62485	95.04461	0.00000	9.54936	95.64795		7.81	0.00	855,401.49	9	143,537.00
R2044	On 07/05/2026	Bond Future	10.00	Put	475.06000	0.47506	0.00000	369.21000	0.36921	475.060	10.99	(0.21)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.69736	92.37832	0.00000	9.61936	92.99269		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	6,101.78000	6.10178	0.00000	5,591.36000	5.59136	6,101.780	9.01	(0.85)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	4,309.67000	4.30967	0.00000	3,864.32000	3.86432	4,309.670	8.64	(0.75)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,096.62000	2.09662	0.00000	1,835.52000	1.83552	2,096.620	10.09	(0.46)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.76164	94.04338	0.00000	9.68121	94.66881		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.83434	91.34765	0.00000	9.75128	91.98425		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.91869	92.94244	0.00000	9.83290	93.58989		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		9.60945	93.92312	0.00000	9.52377	94.65554		8.47	0.00	324,880,072.08	3,459	278,766.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.01000	0.00001		7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	0.97000	0.00097	0.00000	2.80000	0.00280	0.970	7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.67248	95.62185	0.00000	9.58416	96.36754		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	6,540.40000	6.54040	0.00000	5,951.78000	5.95178	6,540.400	10.47	(0.81)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,487.82000	1.48782	0.00000	1,265.89000	1.26589	1,487.820	11.22	(0.33)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.73508	92.90810	0.00000	9.64408	93.66733		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.80567	94.57478	0.00000	9.71181	95.34744		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.87963	91.79074	0.00000	9.78287	92.57666		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		9.51301	121.68644	0.00000	9.43748	122.54693		8.72	0.00	243,372.88	2	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.57310	123.88731	0.00000	9.49526	124.76337		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	2.17000	0.00217	0.00000	3.85000	0.00385	2.170	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,036.59000	1.03659	0.00000	1,275.40000	1.27540	1,036.590	9.66	0.24	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	6,533.83000	6.53383	0.00000	5,896.58000	5.89658	6,533.830	9.66	(0.76)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	3,013.09000	3.01309	0.00000	2,629.78000	2.62978	3,013.090	10.34	(0.47)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.63095	120.25996	0.00000	9.55076	121.15189		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.69519	122.41699	0.00000	9.61254	123.32466		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.76633	118.69751	0.00000	9.68109	119.62081		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		9.20914	81.76752	0.00000	9.12328	82.24943		6.24	0.00	817,675.20	10	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.28054	83.24633	0.00000	9.19141	83.73706		6.03	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.35019	81.59607	0.00000	9.25769	82.09563		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	ContractsTraded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	9.42997	83.05984	0.00000	9.33387	83.56826		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	51.42000	0.05142	0.00000	71.42000	0.07142	51.420	5.15	0.03	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,482.01000	3.48201	0.00000	3,145.91000	3.14591	3,482.010	6.23	(0.69)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.52100	81.36220	0.00000	9.42109	81.87930		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	160.03000	0.16003	0.00000	206.22000	0.20622	160.030	5.31	0.08	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,896.37000	2.89637	0.00000	2,620.43000	2.62043	2,896.370	6.73	(0.56)	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	260.46303	260.46303	0.00000	260.11537	260.11537		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.23819	265.23819	0.00000	264.88441	264.88441		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.55661	266.55661	0.00000	266.19516	266.19516		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.40118	271.40118	0.00000	271.03270	271.03270		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.62319	272.62319	0.00000	272.23533	272.23533		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	8.57569	95.27430	0.00000	8.48878	95.59877		3.88	0.00	414,062,107.80	4,346	85,557.00
R213	On 06/08/2026	Bond Future	0.00	8.65931	96.99740	0.00000	8.56662	97.32786		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.74807	95.19591	0.00000	8.64908	95.53235		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.86075	96.90388	0.00000	8.75454	97.24618		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.99279	95.04876	0.00000	8.87860	95.39681		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	359.89000	0.35989	0.00000	438.50000	0.43850	359.890	3.11	0.21	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,231.69000	1.23169	0.00000	1,095.16000	1.09516	1,231.690	3.96	(0.41)	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	9.55643	77.32045	0.00000	9.47075	77.87736		7.72	0.00	0.00	0	38,763.00
R214	On 06/08/2026	Bond Future	0.00	9.62314	78.71889	0.00000	9.53472	79.28595		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.68983	76.84148	0.00000	9.59863	77.41879		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.76543	78.22006	0.00000	9.67126	78.80757		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.84522	76.29141	0.00000	9.74803	76.88898		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 :											1,930,521,945.11	19,425	1,764,228.00	
Grand Total:											1,930,521,945.11	19,425	1,764,228.00	