

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2026

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	1,235.25300	1,235.25300	0.00000	1,243.39600	1,243.39600		0.00	0.00	0	0.00	
AL37	On 06/08/2026		Index Future	0.00	1,257.46700	1,257.46700	0.00000	1,265.64200	1,265.64200		0.00	0.00	0	0.00	
AL37	On 05/11/2026		Index Future	0.00	1,280.78600	1,280.78600	0.00000	1,288.69800	1,288.69800		0.00	0.00	0	0.00	
AL37	On 04/02/2027		Index Future	0.00	1,304.89300	1,304.89300	0.00000	1,311.83300	1,311.83300		0.00	0.00	0	0.00	
AL37	On 06/05/2027		Index Future	0.00	1,328.90800	1,328.90800	0.00000	1,334.81200	1,334.81200		0.00	0.00	0	0.00	
AL7T	On 07/05/2026		Index Future	0.00	1,573.20200	1,573.20200	0.00000	1,587.73600	1,587.73600		0.00	0.00	0	0.00	
AL7T	On 06/08/2026		Index Future	0.00	1,601.49400	1,601.49400	0.00000	1,616.14300	1,616.14300		0.00	0.00	0	0.00	
AL7T	On 05/11/2026		Index Future	0.00	1,631.19200	1,631.19200	0.00000	1,645.58400	1,645.58400		0.00	0.00	0	0.00	
AL7T	On 04/02/2027		Index Future	0.00	1,661.89600	1,661.89600	0.00000	1,675.12500	1,675.12500		0.00	0.00	0	0.00	
AL7T	On 06/05/2027		Index Future	0.00	1,692.48100	1,692.48100	0.00000	1,704.46900	1,704.46900		0.00	0.00	0	0.00	
ALBI	On 07/05/2026		Index Future	0.00	1,333.71200	1,333.71200	0.00000	1,347.53700	1,347.53700		0.00	0.00	80,022,720.00	6	79.00
ALBI	On 06/08/2026		Index Future	0.00	1,357.69600	1,357.69600	0.00000	1,371.64700	1,371.64700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,382.87400	1,382.87400	0.00000	1,396.63400	1,396.63400		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,408.90300	1,408.90300	0.00000	1,421.70600	1,421.70600		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,434.83200	1,434.83200	0.00000	1,446.61000	1,446.61000		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	9.67439	89.91908	0.00000	9.52332	90.64756		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.77965	91.57596	0.00000	9.62306	92.30945		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.88354	89.48457	0.00000	9.72580	90.20207		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.99528	91.18934	0.00000	9.84747	91.84070		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	10.11987	89.09125	0.00000	9.98324	89.67385		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	10.13091	87.61469	0.00000	9.96488	88.80145		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.21504	89.22921	0.00000	10.04454	90.42959		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.29512	86.62342	0.00000	10.12304	87.81671		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.37623	88.27379	0.00000	10.20968	89.41121		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.46778	85.65141	0.00000	10.30713	86.73008		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	1,306.74500	1,306.74500	0.00000	1,320.72900	1,320.72900		0.00	0.00	26,134,900.00	2	618.00
GOVI	On 06/08/2026		GOVI	0.00	1,330.24500	1,330.24500	0.00000	1,344.35900	1,344.35900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,354.91300	1,354.91300	0.00000	1,368.84900	1,368.84900		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,380.41600	1,380.41600	0.00000	1,393.42200	1,393.42200		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,405.82100	1,405.82100	0.00000	1,417.83100	1,417.83100		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	146.32725	146.32725	0.00000	146.15036	146.15036		0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.02354	149.02354	0.00000	148.82980	148.82980		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.31310	150.31310	0.00000	150.06752	150.06752		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.17652	153.17652	0.00000	152.79509	152.79509		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.52082	154.52082	0.00000	153.99728	153.99728		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
I2031	On 07/05/2026	Bond Future	0.00	113.87022	113.87022	0.00000	114.25742	114.25742	1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.55215	113.55215	0.00000	113.93602	113.93602	1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.66247	115.66247	0.00000	116.01608	116.01608	1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.40506	115.40506	0.00000	115.66433	115.66433	1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.55228	117.55228	0.00000	117.71270	117.71270	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	141.89046	141.89046	0.00000	141.34232	141.34232	0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	144.50493	144.50493	0.00000	143.93362	143.93362	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	145.60841	145.60841	0.00000	144.97975	144.97975	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.38216	148.38216	0.00000	147.61491	147.61491	0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.53190	149.53190	0.00000	148.62038	148.62038	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	156.87325	156.87325	0.00000	156.70583	156.70583	0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.57003	157.57003	0.00000	157.38519	157.38519	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.49837	160.49837	0.00000	160.25847	160.25847	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	161.32160	161.32160	0.00000	160.93775	160.93775	0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	164.32409	164.32409	0.00000	163.78937	163.78937	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	121.37863	121.37863	0.00000	121.37055	121.37055	4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	120.76882	120.76882	0.00000	120.74954	120.74954	4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	123.01340	123.01340	0.00000	122.95402	122.95402	4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	122.45813	122.45813	0.00000	122.29046	122.29046	4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	124.73622	124.73622	0.00000	124.45586	124.45586	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	137.37675	137.37675	0.00000	137.36769	137.36769	0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	139.90809	139.90809	0.00000	139.88617	139.88617	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	140.18292	140.18292	0.00000	140.11535	140.11535	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	142.85333	142.85333	0.00000	142.66184	142.66184	0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	143.14375	143.14375	0.00000	142.82274	142.82274	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	141.49467	141.49467	0.00000	140.53773	140.53773	0.00	0.00	2,971,388.07	21	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	141.65799	141.65799	0.00000	140.67054	140.67054	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	144.29042	144.29042	0.00000	143.23868	143.23868	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	144.55075	144.55075	0.00000	143.35444	143.35444	0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	147.24095	147.24095	0.00000	145.89440	145.89440	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	126.12409	126.12409	0.00000	128.00776	128.00776	6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	125.60178	125.60178	0.00000	127.50860	127.50860	6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	127.93606	127.93606	0.00000	129.83642	129.83642	6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	127.47458	127.47458	0.00000	129.29792	129.29792	6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	129.84621	129.84621	0.00000	131.58755	131.58755	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	434.55500	434.55500	0.00000	433.45600	433.45600	0.00	0.00	43,455,500.00	10	263.00
IGOV	On 06/08/2026	Index Future	0.00	442.47600	442.47600	0.00000	441.31700	441.31700	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	450.78500	450.78500	0.00000	449.46000	449.46000	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	459.37300	459.37300	0.00000	457.63100	457.63100	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	467.92700	467.92700	0.00000	465.74800	465.74800	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	7.51278	102.62795	0.00000	7.40530	102.68846	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.61955	100.74494	0.00000	7.46353	100.79988	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.86154	102.59401	0.00000	7.66313	102.61668	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	7.63248	105.17285	0.00000	7.51340	105.35221	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.70346	104.24947	0.00000	7.56796	104.41129	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.74338	105.51604	0.00000	7.60818	105.65661	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	295.43655	295.43655	0.00000	293.67254	293.67254	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	295.47685	295.47685	0.00000	293.65352	293.65352	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	300.96783	300.96783	0.00000	299.01437	299.01437	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	301.19972	301.19972	0.00000	298.95030	298.95030	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	306.80568	306.80568	0.00000	304.24744	304.24744	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	8.51718	100.59129	0.00000	8.33328	101.16410	3.04	0.00	79,165,345.23	787	144,050.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	0.01000	0.00001	0.00000	0.07000	0.00007	0.010	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	4.15000	0.00415	0.00000	18.03000	0.01803	4.150	3.01	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,904.31000	1.90431	0.00000	1,388.17000	1.38817	1,904.310	3.23	(0.94)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.62706	98.41045	0.00000	8.43054	98.98433	2.88	0.00	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	1.44000	0.00144	0.00000	4.88000	0.00488	1.440	2.49	0.00	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	45.67000	0.04567	0.00000	95.89000	0.09589	45.670	2.84	0.06	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,881.09000	1.88109	0.00000	1,449.78000	1.44978	1,881.090	3.19	(0.80)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.71775	100.21676	0.00000	8.51610	100.76845	2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.81746	98.09581	0.00000	8.63122	98.56926	2.55	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.96623	99.89818	0.00000	8.79867	100.29097	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	8.91801	97.92273	0.00000	8.75101	98.66439		4.42	0.00	130,530,999.09	1,333	167,530.00
R2032	On 06/08/2026	Bond Future	0.00	9.00970	99.70283	0.00000	8.83525	100.44882		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	9.09578	97.37310	0.00000	8.91901	98.10034		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	9.18628	99.20613	0.00000	9.02061	99.86010		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.29661	96.87035	0.00000	9.14367	97.44791		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	9.00130	106.17187	0.00000	8.83962	107.01922		6.47	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	9.08949	108.10197	0.00000	8.92123	108.95477		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	9.17187	105.04407	0.00000	9.00177	105.87748		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.25756	107.02152	0.00000	9.09783	107.77654		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.36022	103.94688	0.00000	9.21220	104.62032		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	9.21713	99.70413	0.00000	9.06599	100.59568		5.44	0.00	19,940,826.00	200	106,205.00
R2035	On 07/05/2026	Bond Future	8.29 Call	0.71000	0.00071	0.00000	3.93000	0.00393	0.710	5.05	0.00	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	5,514.20000	5.51420	0.00000	4,626.77000	4.62677	5,514.200	5.09	(1.00)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	4,035.37000	4.03537	0.00000	3,184.89000	3.18489	4,035.370	5.55	(0.97)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	139.98000	0.13998	0.00000	305.39000	0.30539	139.980	6.08	0.13	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	1,060.81000	1.06081	0.00000	677.47000	0.67747	1,060.810	7.00	(0.51)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	2,742.81000	2.74281	0.00000	3,504.94000	3.50494	2,742.810	7.91	0.81	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	2,837.89000	2.83789	0.00000	3,607.14000	3.60714	2,837.890	7.95	0.82	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,079.31000	3.07931	0.00000	3,864.88000	3.86488	3,079.310	8.05	0.84	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	60.46000	0.06046	0.00000	32.08000	0.03208	60.460	8.85	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	56.60000	0.05660	0.00000	29.97000	0.02997	56.600	8.89	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	47.97000	0.04797	0.00000	25.28000	0.02528	47.970	8.99	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	9.32000	0.00932	0.00000	4.63000	0.00463	9.320	9.53	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	8.43000	0.00843	0.00000	4.16000	0.00416	8.430	9.53	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	6.53000	0.00653	0.00000	3.18000	0.00318	6.530	9.53	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.29716	101.51663	0.00000	9.14099	102.41510		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	0.44000	0.00044	0.00000	1.44000	0.00144	0.440	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	2.60000	0.00260	0.00000	7.36000	0.00736	2.600	4.52	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	34.38000	0.03438	0.00000	72.68000	0.07268	34.380	4.88	0.03	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	5,727.69000	5.72769	0.00000	4,878.67000	4.87867	5,727.690	4.96	(0.96)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	321.55000	0.32155	0.00000	512.53000	0.51253	321.550	5.62	0.17	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	434.85000	0.43485	0.00000	667.08000	0.66708	434.850	5.77	0.21	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,169.59000	1.16959	0.00000	1,586.23000	1.58623	1,169.590	6.39	0.41	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,899.11000	1.89911	0.00000	1,458.51000	1.45851	1,899.110	6.53	(0.54)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,429.16000	1.42916	0.00000	1,892.05000	1.89205	1,429.160	6.55	0.47	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,457.12000	1.45712	0.00000	1,101.89000	1.10189	1,457.120	6.86	(0.44)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,010.27000	1.01027	0.00000	750.21000	0.75021	1,010.270	7.25	(0.33)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	891.39000	0.89139	0.00000	658.25000	0.65825	891.390	7.38	(0.30)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	877.59000	0.87759	0.00000	647.64000	0.64764	877.590	7.39	(0.29)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	459.76000	0.45976	0.00000	331.82000	0.33182	459.760	8.03	(0.17)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	399.11000	0.39911	0.00000	286.98000	0.28698	399.110	8.17	(0.15)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.37450	98.87819	0.00000	9.21731	99.76039		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	18.21000	0.01821	0.00000	36.20000	0.03620	18.210	4.59	0.01	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	5,438.28000	5.43828	0.00000	4,675.96000	4.67596	5,438.280	5.23	(0.89)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	640.52000	0.64052	0.00000	888.17000	0.88817	640.520	5.75	0.24	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	3,270.42000	3.27042	0.00000	2,708.91000	2.70891	3,270.420	6.03	(0.68)	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	2,267.74000		2.26774	0.00000	1,841.86000	1.84186	2,267.740	6.54	(0.52)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,267.80000		1.26780	0.00000	1,006.14000	1.00614	1,267.800	7.26	(0.33)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	9.45564	100.73954		0.00000	9.30730	101.55004		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	13.19000	0.01319		0.00000	23.66000	0.02366	13.190	4.35	0.01	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20 Call	121.74000	0.12174		0.00000	184.57000	0.18457	121.740	4.73	0.06	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85 Put	4,222.69000	4.22269		0.00000	3,657.76000	3.65776	4,222.690	5.56	(0.73)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00	9.54399	98.08828		0.00000	9.40549	98.82476		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	9.50580	95.67579		0.00000	9.35996	96.60569		6.13	0.00	44,393,566.56	464	220,089.00
R2037	On 07/05/2026	Bond Future	9.00 Call	91.86000	0.09186		0.00000	212.56000	0.21256	91.860	6.75	0.09	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49 Call	1,055.20000	1.05520		0.00000	1,584.79000	1.58479	1,055.200	7.98	0.49	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06 Put	224.21000	0.22421		0.00000	129.37000	0.12937	224.210	9.28	(0.14)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95 Call	8,581.40000	8.58140		0.00000	9,506.64000	9.50664	8,581.400	10.76	0.99	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	9.59222	93.15503		0.00000	9.44198	94.09292		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02 Call	3,574.41000	3.57441		0.00000	4,271.32000	4.27132	3,574.410	8.90	0.71	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70 Put	345.83000	0.34583		0.00000	253.05000	0.25305	345.830	10.19	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30 Put	89.40000	0.08940		0.00000	61.45000	0.06145	89.400	10.29	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00	9.66585	94.86494		0.00000	9.51495	95.78888		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46 Call	1,631.45000	1.63145		0.00000	2,055.72000	2.05572	1,631.450	7.30	0.42	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23 Put	1,215.24000	1.21524		0.00000	975.12000	0.97512	1,215.240	8.63	(0.29)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83 Put	599.15000	0.59915		0.00000	472.66000	0.47266	599.150	9.49	(0.16)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00	9.74218	92.39279		0.00000	9.59923	93.24981		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44 Call	83.61000	0.08361		0.00000	131.72000	0.13172	83.610	5.29	0.05	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31 Put	3,830.52000	3.83052		0.00000	3,287.54000	3.28754	3,830.520	6.51	(0.67)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81 Put	2,342.01000	2.34201		0.00000	1,973.43000	1.97343	2,342.010	7.36	(0.46)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00	9.83422	94.09003		0.00000	9.69983	94.87802		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	9.58451	110.26450		0.00000	9.44380	111.31960		6.31	0.00	0.00	0	4,431.00
R2038	On 06/08/2026	Bond Future	0.00	9.66931	112.26895		0.00000	9.52447	113.33291		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00	9.74887	108.84643		0.00000	9.60343	109.89338		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00	9.83026	110.89551		0.00000	9.69279	111.86443		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00	9.92246	107.45073		0.00000	9.79366	108.33848		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	9.66331	102.65400		0.00000	9.51756	103.73523		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00	9.74573	104.52012		0.00000	9.59587	105.61139		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00	9.82302	101.45957		0.00000	9.67237	102.53683		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00	9.90191	103.36951		0.00000	9.75847	104.37598		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00	9.99070	100.29073		0.00000	9.85510	101.22325		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	9.75518	96.83855		0.00000	9.59416	98.00398		6.93	0.00	394,229,737.05	4,071	55,678.00
R2040	On 07/05/2026	Bond Future	8.65 Call	0.05000	0.00005		0.00000	0.48000	0.00048	0.050	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70 Call	6,521.67000	6.52167		0.00000	7,649.23000	7.64923	6,521.670	11.45	0.95	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72 Put	0.78000	0.00078		0.00000	0.33000	0.00033	0.780	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22 Put	0.03000	0.00003		0.00000	0.01000	0.00001	0.030	12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00	9.84049	94.08827		0.00000	9.67485	95.26590		7.00	0.00	0.00	0	47,386.00
R2040	On 05/11/2026	Bond Future	0.00	9.91367	95.81536		0.00000	9.74680	96.98297		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	2,647.02000	2.64702	0.00000	3,291.38000	3.29138	2,647.020	8.77	0.51	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,146.60000	1.14660	0.00000	897.17000	0.89717	1,146.600	10.23	(0.24)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	526.02000	0.52602	0.00000	400.52000	0.40052	526.020	10.86	(0.12)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.98931	93.11070	0.00000	9.82875	94.21481		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	138.75000	0.13875	0.00000	223.20000	0.22320	138.750	6.12	0.06	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,963.06000	3.96306	0.00000	3,324.52000	3.32452	3,963.060	7.70	(0.61)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,427.29000	2.42729	0.00000	1,999.52000	1.99952	2,427.290	8.67	(0.42)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.07841	94.82094	0.00000	9.92456	95.85965		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		9.78661	103.84037	0.00000	9.61545	105.24814		7.34	0.00	7,580,347.01	73	4,346.00
R2042	On 06/08/2026	Bond Future	0.00		9.86570	105.72807	0.00000	9.68980	107.15165		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.93979	102.56362	0.00000	9.76216	103.97882		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.01509	104.49441	0.00000	9.84295	105.84371		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.09907	101.31018	0.00000	9.93285	102.59063		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		9.81635	93.54047	0.00000	9.62485	95.04461		7.81	0.00	841,864.23	9	143,537.00
R2044	On 07/05/2026	Bond Future	10.00	Put	877.63000	0.87763	0.00000	475.06000	0.47506	877.630	10.99	(0.34)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.89414	90.85558	0.00000	9.69736	92.37832		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	7,444.28000	7.44428	0.00000	6,101.78000	6.10178	7,444.280	9.01	(0.91)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	5,523.42000	5.52342	0.00000	4,309.67000	4.30967	5,523.420	8.64	(0.84)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,868.19000	2.86819	0.00000	2,096.62000	2.09662	2,868.190	10.09	(0.57)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.96063	92.52334	0.00000	9.76164	94.04338		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.02896	89.88191	0.00000	9.83434	91.34765		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.10871	91.53281	0.00000	9.91869	92.94244		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		9.78057	92.48785	0.00000	9.60945	93.92312		8.47	0.00	195,056,875.65	2,109	276,980.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	0.10000	0.00010	0.00000	0.97000	0.00097	0.100	7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.84790	94.16915	0.00000	9.67248	95.62185		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	7,761.91000	7.76191	0.00000	6,540.40000	6.54040	7,761.910	10.47	(0.87)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	2,015.21000	2.01521	0.00000	1,487.82000	1.48782	2,015.210	11.22	(0.41)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.91215	91.45930	0.00000	9.73508	92.90810		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.97827	93.18096	0.00000	9.80567	94.57478		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		10.04733	90.45412	0.00000	9.87963	91.79074		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		9.68924	119.71867	0.00000	9.51301	121.68644		8.72	0.00	239,437.34	2	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.75379	121.89497	0.00000	9.57310	123.88731		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.56000	0.00056	0.00000	2.17000	0.00217	0.560	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	623.97000	0.62397	0.00000	1,036.59000	1.03659	623.970	9.66	0.17	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	8,113.55000	8.11355	0.00000	6,533.83000	6.53383	8,113.550	9.66	(0.83)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	4,042.92000	4.04292	0.00000	3,013.09000	3.01309	4,042.920	10.34	(0.57)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.81351	118.27098	0.00000	9.63095	120.25996		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.87358	120.49747	0.00000	9.69519	122.41699		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.94026	116.85108	0.00000	9.76633	118.69751		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		9.36007	80.92920	0.00000	9.20914	81.76752		6.24	0.00	14,162,610.00	175	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.43582	82.40040	0.00000	9.28054	83.24633		6.03	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.50636	80.76149	0.00000	9.35019	81.59607		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	9.57854	82.28175	0.00000	9.42997	83.05984		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	30.28000	0.03028	0.00000	51.42000	0.05142	30.280	5.15	0.02	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	4,034.50000	4.03450	0.00000	3,482.01000	3.48201	4,034.500	6.23	(0.74)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.66123	80.64342	0.00000	9.52100	81.36220		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	110.45000	0.11045	0.00000	160.03000	0.16003	110.450	5.31	0.06	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	3,311.25000	3.31125	0.00000	2,896.37000	2.89637	3,311.250	6.73	(0.61)	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	260.57722	260.57722	0.00000	260.46303	260.46303		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.37866	265.37866	0.00000	265.23819	265.23819		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.78561	266.78561	0.00000	266.55661	266.55661		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.86782	271.86782	0.00000	271.40118	271.40118		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	273.33808	273.33808	0.00000	272.62319	272.62319		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	8.74829	94.63393	0.00000	8.57569	95.27430		3.88	0.00	0.00	0	85,557.00
R213	On 06/08/2026	Bond Future	0.00	8.84084	96.35427	0.00000	8.65931	96.99740		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.93277	94.57206	0.00000	8.74807	95.19591		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	9.03290	96.35229	0.00000	8.86075	96.90388		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	9.15001	94.57212	0.00000	8.99279	95.04876		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	270.52000	0.27052	0.00000	359.89000	0.35989	270.520	3.11	0.17	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,438.46000	1.43846	0.00000	1,231.69000	1.23169	1,438.460	3.96	(0.46)	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	9.72244	76.25756	0.00000	9.55643	77.32045		7.72	0.00	11,209,861.32	147	38,763.00
R214	On 06/08/2026	Bond Future	0.00	9.79335	77.64387	0.00000	9.62314	78.71889		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.86141	75.77189	0.00000	9.68983	76.84148		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.93168	77.19828	0.00000	9.76543	78.22006		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	10.00563	75.31944	0.00000	9.84522	76.29141		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 :											1,049,935,977.55	9,409	1,762,118.00	
Grand Total:											1,049,935,977.55	9,409	1,762,118.00	